J.P. MORGAN SECURITIES (ASIA PACIFIC) LIMITED

QUARTERLY REGULATORY DISCLOSURE PREPARED UNDER THE BANKING (DISCLOSURE) RULES

30TH SEPTEMBER 2026

J.P. MORGAN SECURITIES (ASIA PACIFIC) LIMITED (UNAUDITED)

1. Key prudential ratios

Key prudential ratios disclosures as required by section 16AB of the Banking (Disclosure) Rules (expressed in US$'000 unless otherwise stated).

		30th September 2026	30th June 2026	31st March 2026	31st December 2025	30th September 2025
	Regulatory capital (amount)					
1 & 1a	Common Equity Tier 1 (CET1)	1,866,766	1,998,773	2,081,774	1,938,318	1,959,245
2 & 2a	Tier 1	1,866,766	1,998,773	2,081,774	1,938,318	1,959,245
3 & 3a	Total capital	1,866,766	1,998,773	2,081,774	1,938,318	1,959,245
	RWA (amount)					
4	Total RWA	2,410,931	2,443,243	2,247,278	2,113,192	2,100,431
4a	Total RWA (pre-floor)	2,410,931	2,443,243	2,247,278	2,113,192	2,100,431
	Risk-based regulatory capital ratios (as a percentage of RWA)					
5 & 5a	CET1 ratio (%)	77.4%	81.1%	92.6%	91.6%	93.3%
5b	CET1 ratio (%) (pre-floor ratio)	77.4%	81.1%	92.6%	91.6%	93.3%
6 & 6a	Tier 1 ratio (%)	77.4%	81.1%	92.6%	91.6%	93.3%
6b	Tier 1 ratio (%) (pre-floor ratio)	77.4%	81.1%	92.6%	91.6%	93.3%
7 & 7a	Total capital ratio (%)	77.4%	81.1%	92.6%	91.6%	93.3%
7b	Total capital ratio (%) (pre-floor ratio)	77.4%	81.1%	92.6%	91.6%	93.3%
	Additional CET1 buffer requirements (as a percentage of RWA)					
8	Capital conservation buffer requirement (%)	2.500%	2.500%	2.500%	2.500%	2.500%
9	Countercyclical capital buffer requirement (%)	0.089%	0.115%	0.071%	0.083%	0.173%
10	Higher loss absorbency requirements (%) (applicable only to G-SIBs or D-SIBs)	N/A	N/A	N/A	N/A	N/A
11	Total AI-specific CET1 buffer requirements (%)	2.589%	2.615%	2.571%	2.583%	2.673%
12	CET1 available after meeting the AI's minimum capital requirements (%)	69.4%	73.1%	84.6%	83.6%	85.3%
	Basel III leverage ratio					
13	Total leverage ratio (LR) exposure measure	2,488,919	2,902,395	2,892,296	2,569,781	2,556,910
13a	LR exposure measure based on mean values of gross assets of SFTs	2,495,797	2,907,745	2,889,987	2,569,281	2,560,789
14, 14a & 14b	LR (%)	75.0%	68.3%	72.0%	75.3%	76.6%
14c & 14d	LR (%) based on mean values of gross assets of SFTs	74.8%	68.2%	72.0%	75.4%	76.5%
	Liquidity Coverage Ratio (LCR) / Liquidity Maintenance Ratio (LMR)					
	Applicable to category 1 institution only:					
15	Total high quality liquid assets (HQLA)	N/A	N/A	N/A	N/A	N/A
16	Total net cash outflows	N/A	N/A	N/A	N/A	N/A
17	LCR (%)	N/A	N/A	N/A	N/A	N/A
	Applicable to category 2 institution only:					
17a	LMR (%)	316.0%	261.9%	234.8%	215.9%	276.4%

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1. Key prudential ratios (continued)

		30th September 2026	30th June 2026	31st March 2026	31st December 2025	30th September 2025
	Net Stable Funding Ratio (NSFR) / Core Funding Ratio (CFR)					
	Applicable to category 1 institution only:					
18	Total available stable funding	N/A	N/A	N/A	N/A	N/A
19	Total required stable funding	N/A	N/A	N/A	N/A	N/A
20	NSFR (%)	N/A	N/A	N/A	N/A	N/A
	Applicable to category 2A institution only:					
20a	CFR (%)	N/A	N/A	N/A	N/A	N/A

The increase in LMR when compared to 30th June 2026 was mainly due to increase in liquefiable assets during the quarter.

2. Overview of RWA

Overview of RWA disclosures as required by section 16C of the Banking (Disclosure) Rules (expressed in US$'000 unless otherwise stated).

		RWA		Minimum capital requirements
		30th September 2026	30th June 2026	30th September 2026
1	Credit risk for non-securitization exposures	455,458	520,994	36,437
2	Of which STC approach	455,458	520,994	36,437
2a	Of which BSC approach	—	—	—
3	Of which foundation IRB approach	—	—	—
4	Of which supervisory slotting criteria approach	—	—	—
5	Of which advanced IRB approach	—	—	—
5a	Of which retail IRB approach	—	—	—
5b	Of which specific risk-weight approach	—	—	—
5c	Of which cryptoasset exposures to credit risk calculated in accordance with section 376 and Divisions 5, 6 and 8 of Part 12 of the BCR	—	—	—
6	Counterparty credit risk and default fund contributions	6,911	6,685	553
7	Of which SA-CCR approach	70	120	6
7a	Of which CEM	—	—	—
8	Of which IMM(CCR) approach	—	—	—
8a	Of which method for group 2b cryptoasset derivative contracts	—	—	—
9	Of which others	6,841	6,565	547
10	CVA risk	70	120	6
11	Equity positions in banking book under the simple risk-weight method and internal models method	N/A	N/A	N/A
12	Collective investment scheme ("CIS") exposures – look-through approach / third-party approach	—	—	—
13	CIS exposures – mandate-based approach	—	—	—
14	CIS exposures – fall-back approach	—	—	—
14a	CIS exposures – combination of approaches	—	—	—
15	Settlement risk	—	—	—

2. Overview of RWA (continued)

		RWA		Minimum capital requirements
		30th September 2026	30th June 2026	30th September 2026
16	Securitization exposures in banking book	—	—	—
17	Of which SEC-IRBA	—	—	—
18	Of which SEC-ERBA (including IAA)	—	—	—
19	Of which SEC-SA	—	—	—
19a	Of which SEC-FBA	—	—	—
20	Market risk	33,689	65,221	2,695
21	Of which STM approach	33,689	65,221	2,695
22	Of which IMA	—	—	—
22a	Of which SSTM approach	—	—	—
23	Capital charge for moving exposures between trading book and banking book	—	—	—
24	Operational risk	1,914,803	1,850,223	153,184
24a	Sovereign concentration risk	—	—	—
25	Amounts below the thresholds for deduction (subject to 250% RW)	—	—	—
26	Output floor level applied	Not applicable	Not applicable	
27	Floor adjustment (before application of transitional cap)	Not applicable	Not applicable	
28	Floor adjustment (after application of transitional cap)	N/A	N/A	N/A
28a	Deduction to RWA	—	—	—
28b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	—	—	—
28c	Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital	—	—	—
29	**Total**	**2,410,931**	**2,443,243**	**192,875**

N/A: Not applicable in the case of Hong Kong

Standardized approach is used for the calculation of risk-weighted assets for credit risk, market risk and operational risk. Risk-weighted assets for CVA risk is calculated as 100% of the risk-weighted amount for counterparty credit risk as aggregate notional amount of non-centrally cleared derivatives is less than HKD 1 trillion on a permanent basis.

The decrease in RWA for market risk when compared to 30th June 2026 was mainly due to the decrease in market risk capital charge on foreign exchange risk exposures during the quarter.

3. Leverage ratio ("LR")

Leverage ratio as required by section 16FI of the Banking (Disclosure) Rules (expressed in US$'000 unless otherwise stated).

		30th September 2026	30th June 2026
On-balance sheet exposures			
1	On-balance sheet exposures (excluding derivative contracts and SFTs, but including related on-balance sheet collateral)	1,777,183	2,191,466
2	Gross-up for derivative contracts collateral provided where deducted from balance sheet assets pursuant to the applicable accounting standard	—	—
3	Less: Deductions of receivables assets for cash variation margin provided under derivative contracts	—	—
4	Less: Adjustment for assets other than money received under SFTs that are recognised as an asset	—	—
5	Less: Specific and collective provisions associated with on-balance sheet exposures that are deducted from Tier 1 capital	—	—
6	Less: Asset amounts deducted in determining Tier 1 capital	(18,470)	(19,324)
7	**Total on-balance sheet exposures (excluding derivative contracts and SFTs) (sum of rows 1 to 6)**	**1,758,713**	**2,172,142**
Exposures arising from derivative contracts			
8	Replacement cost associated with all derivative contracts (where applicable net of eligible cash variation margin and/or with bilateral netting)	13	1
9	Add-on amounts for PFE associated with all derivative contracts	113	176
10	Less: Exempted CCP leg of client-cleared trade exposures	—	—
11	Adjusted effective notional amount of written credit-related derivative contracts	—	—
12	Less: Permitted reductions in effective notional amount and permitted deductions from add-on amounts for PFE of written credit-related derivative contracts	—	—
13	**Total exposures arising from derivative contracts (sum of rows 8 to 12)**	**126**	**177**
Exposures arising from SFTs			
14	Gross amount of SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	730,080	730,076
15	Less: Netted amounts of cash payables and cash receivables of gross SFT assets	—	—
16	CCR exposure for SFT assets	—	—
17	Agent transaction exposures	—	—
18	**Total exposures arising from SFTs (sum of rows 14 to 17)**	**730,080**	**730,076**
Other off-balance sheet exposures			
19	Off-balance sheet exposure at gross notional amount	—	—
20	Less: Adjustments for conversion to credit equivalent amounts	—	—
21	Less: Specific and collective provisions associated with off-balance sheet exposures that are deducted from Tier 1 capital	—	—
22	**Off-balance sheet items (sum of rows 19 to 21)**	**—**	**—**
Capital and total exposures			
23	**Tier 1 capital**	**1,866,766**	**1,998,773**
24	**Total exposures (sum of rows 7, 13, 18 and 22)**	**2,488,919**	**2,902,395**

3. Leverage ratio ("LR") (continued)

		30th September 2026	30th June 2026
Leverage ratio			
25 & 25a	**Leverage ratio**	**75.0%**	**68.3%**
26	**Minimum leverage ratio requirement**	**3%**	**3%**
27	**Applicable leverage buffers**	Not applicable	Not applicable
Disclosure of mean values			
28	Mean value of gross assets of SFTs, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables	736,958	735,426
29	Quarter-end value of gross amount of SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables	730,080	730,076
30 & 30a	Total exposures based on mean values from row 28 of gross assets of SFTs (after adjustment for sale accounting transactions and netted amounts of associated cash payables and cash receivables)	2,495,797	2,907,745
31 & 31a	Leverage ratio based on mean values from row 28 of gross assets of SFTs (after adjustment for sale accounting transactions and netted amounts of associated cash payables and cash receivables)	74.8%	68.2%