

**JPMORGAN CHASE BANK NA****Summary Comparison of Accounting Assets vs. Leverage Ratio Exposure**

As of 09/30/2021

Amounts in Million Pesos

	<b>Item</b>	<b>Leverage Ratio Framework</b>
1	Total consolidated assets as per published financial statements <sup>1/</sup>	49,561.716
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation <sup>2/</sup>	
3	Adjustment for fiduciary assets recognized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure <sup>2/</sup>	
4	Adjustments for derivative financial instruments	2,341.872
5	Adjustments for securities financial transactions (i.e., repos and similar secured lending)	0.000
6	Adjustments for off-balance sheet items (i.e., conversion to credit equivalent amounts of off-balance sheet exposures)	1,401.785
7	Other adjustments	54.422
8	<b>Leverage ratio exposure <sup>3/</sup></b>	<b>53,359.795</b>

<sup>1/</sup> Refers to total on-balance sheet assets per quarterly published balance sheet

<sup>2/</sup> Not included under the framework

<sup>3/</sup> Sum of Items 1 to 7. Should be consistent with item 21 of the Basel III Leverage Ratio Common Disclosure Template

**JPMORGAN CHASE BANK NA**  
**Basel III Leverage Ratio Common Disclosure Template**  
As of 09/30/2021  
Amounts in Million Pesos; Ratios in Percent

Item		Leverage Ratio Framework
<b>On-balance sheet exposures</b>		
1	On-balance sheet items <sup>1/</sup>	30,273.501
2	(Asset amounts deducted in determining Basel III Tier 1 Capital)	-30.932
<b>3</b>	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>	<b>30,242.569</b>
<b>Derivative exposures</b>		
4	Replacement Cost associated with all derivatives transactions	3,585.363
5	Add-on amounts for Potential Future Exposure associated with all derivative transactions	2,341.872
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework <sup>2/</sup>	
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions) <sup>2/</sup>	
8	(Exempted CCP leg of client-cleared trade exposures) <sup>2/</sup>	
9	Adjusted effective notional amount of written credit derivatives	0.000
10	(Adjusted effective offsets and add-on deductions for written credit derivatives)	
<b>11</b>	<b>Total derivative exposures (sum of lines 4 to 10)</b>	<b>5,927.235</b>
<b>Securities financing transaction exposures</b>		
12	Gross SFT assets (with no recognition of netting)	15,788.206
13	(Netted amounts of cash payables and cash receivables of gross SFT assets) <sup>2/</sup>	
14	CCR exposures for SFT assets	
15	Agent transaction exposures <sup>3/</sup>	
<b>16</b>	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>15,788.206</b>
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	12,997.850
18	(Adjustments for conversion to credit equivalent amounts)	
<b>19</b>	<b>Off-balance sheet items</b>	<b>1,401.785</b>
<b>Capital and total exposures</b>		
<b>20</b>	<b>Tier 1 capital</b>	<b>9,441.289</b>
<b>21</b>	<b>Total exposures (sum of lines 3, 11, 16 and 19)</b>	<b>53,359.795</b>
<b>Leverage ratio</b>		
<b>22</b>	<b>Basel III leverage ratio</b>	<b>17.69%</b>

<sup>1/</sup> Gross of General Loan Loss Provision (GLLP) and excluding derivatives and SFTs

<sup>2/</sup> Not included under the framework

<sup>3/</sup> When a bank/non-bank acting as an agent in an SFT provides an indemnity or guarantee to a customer or counterparty for any difference between the value of the security or cash the customer has lent and the value of the collateral the borrower has provided