JPMORGAN CHASE BANK NA

Summary Comparison of Accounting Assets vs. Leverage Ratio Exposure

As of 12/31/2024

Amounts in Million Pesos

	Item	Leverage Ratio Framework
1	Total consolidated assets as per published financial statements [1/]	86,942.234
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation [2/]	
3	Adjustment for fiduciary assets recognized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure [2/]	
4	Adjustments for derivative financial instruments	4,015.990
5	Adjustments for securities financial transactions (i.e., repos and similar secured lending)	1,333.821
6	Adjustments for off-balance sheet items (i.e., conversion to credit equivalent amounts of off-balance sheet exposures)	5,875.531
7	Other adjustments	127.440
8	**Leverage ratio exposure [3/]**	**98,295.016**

[1/] Refers to total on-balance sheet assets per quarterly published balance sheet

[2/] Not included under the framework

[3/] 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 12/31/2024
Amounts in Million Pesos; Ratios in Percent

	Item	Leverage Ratio Framework
	On-balance sheet exposures	
1	On-balance sheet items [1/]	64,959.718
2	(Asset amounts deducted in determining Basel III Tier 1 Capital)	-22.291
3	**Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)**	**64,937.427**
	Derivative exposures	
4	Replacement Cost associated with all derivatives transactions	2,368.577
5	Add-on amounts for Potential Future Exposure associated with all derivative transactions	4,015.990
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework [2/]	
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions) [2/]	
8	(Exempted CCP leg of client-cleared trade exposures) [2/]	
9	Adjusted effective notional amount of written credit derivatives	0.000
10	(Adjusted effective offsets and add-on deductions for written credit derivatives)	
11	**Total derivative exposures (sum of lines 4 to 10)**	**6,384.568**
	Securities financing transaction exposures	
12	Gross SFT assets (with no recognition of netting)	19,763.670
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)2/	
14	CCR exposures for SFT assets	1,333.821
15	Agent transaction exposures [3/]	
16	**Total securities financing transaction exposures (sum of lines 12 to 15)**	**21,097.491**
	Other off-balance sheet exposures	
17	Off-balance sheet exposure at gross notional amount	56,862.458
18	(Adjustments for conversion to credit equivalent amounts)	
19	**Off-balance sheet items**	**5,875.531**
	Capital and total exposures	
20	**Tier 1 capital**	**12,827.981**
21	**Total exposures (sum of lines 3, 11, 16 and 19)**	**98,295.016**
	Leverage ratio	
22	**Basel III leverage ratio**	**13.05%**

[1/] Gross of General Loan Loss Provision (GLLP) and excluding derivatives and SFTs
[2/] Not included under the framework
[3/] 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