



Bank of America, National Association
Hong Kong Branch

Disclosure Statement

For the quarter ended Mar 31, 2021

**BANK OF AMERICA, NATIONAL ASSOCIATION
HONG KONG BRANCH
Mar 31, 2021**

BRANCH INFORMATION (HONG KONG OFFICE ONLY)

The Disclosure Statement for the quarter-ended Mar 31, 2021 has been prepared in accordance with the relevant requirements of the Banking (Disclosure) Rules made under section 60A of the Banking Ordinance.

LIQUIDITY INFORMATION

	Mar 31, 2021	Dec 31, 2020
Average Liquidity Maintenance Ratio (“LMR”) for 3 months period	52.94%	55.97%
Average Core Funding ratio (“CFR”) for 3 months period	211.19%	216.16%

The Branch was designated as the category 2A institution by the Hong Kong Monetary Authority effective from July 1, 2020 and thus required to comply with all the calculation and disclosure requirements related to Core Funding Ratio in accordance with the Banking (Liquidity) Rules effective from January 1, 2018.

The average LMR and average CFR for the period are the arithmetic mean of the average value for each calendar month of the reporting period in accordance with the Banking (Liquidity) Rules.

A copy of the Disclosure Statement has been lodged with the Hong Kong Monetary Authority’s Public Registry and is available on the website <https://www.bofaml.com/en-us/content/apac-hongkong.html>, for public inspection.