J.P.Morgan

JPMorgan Chase Bank, N.A. - Bangkok Branch
As of June 30, 2012

Set B: Capital

Item 1: Capital Structure

Table 2: Capital of Foreign Banks Branches

Unit: Thousand Baht

Item	June 30,12	Dec. 31,11
1. Assets required to be maintained under Section 32	**9,112,616**	**9,112,616**
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)	**23,018,821**	**19,655,569**
2.1 Capital for maintenance of assets under Section 32	8,921,156	8,921,156
2.2 Net balance of inter-office accounts which the branch is the debtor (the creditor) to the head office and other branches located in other countries, the parent company and subsidiaries of the head office	14,097,665	10,734,413
3. Total regulatory capital (3.1-3.2)	**8,921,156**	**8,921,156**
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	8,921,156	8,921,156
3.2 Deductions	-	-

Item 2: Capital Adequacy (Table 3-8)

Table 3: Minimum capital requirement for credit risk classified by type of assets under the SA

Unit: Thousand Baht

Minimum capital requirement for credit risk classified by type of assets under the SA	June 30,12	Dec. 31,11
Performing claims	**1,666,177**	**1,717,486**
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector entities (PSEs) treated as claims on sovereigns	441,086	551,121
2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	782,901	840,015
3. Claims on corporates, non-central government public sector entities (PSEs) treated as claims on corporate	433,300	317,479
4. Claims on retail portfolios	-	-
5. Claims on housing loans	-	54
6. Other assets	8,890	8,817
Non-performing claims	-	-
First-to-default credit derivatives and Securitisation	-	-
Total minimum capital requirement for credit risk under the SA	**1,666,177**	**1,717,486**

Table 6: Minimum capital requirement for market risk for positions in the trading book

Unit: Thousand Baht

Minimum capital requirement for market risk (positions in the trading book)	June 30,12	Dec. 31,11
Standardised approach	2,666,820	2,798,236
Total minimum capital requirement for market risk	**2,666,820**	**2,798,236**

Table 7: Minimum capital requirement for operational risk

Unit: Thousand Baht

Minimum capital requirement for operational risk	June 30,12	Dec. 31,11
Calculate by Basic Indicator Approach	259,692	216,329
Total minimum capital requirement for operational risk	**259,692**	**216,329**

Table 8: Total risk-weighted capital ratio

Unit: %

Ratio	June 30,12	Dec. 31,11
Total capital to risk-weighted assets	14.57	14.14

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Set C: Risk exposure and assessment of commercial banks

Item 4: Market risk exposures

4.1 Market risk under the Standardised Approach

Table 30: Minimum capital requirement for each type of market risk under the Standardised Approach

Unit: Thousand Baht

Minimum capital requirement for market risk under the Standardized Approach	June 30,12	Dec. 31,11
Interest rate risk	2,171,285	2,321,106
Equity position risk	-	-
Foreign exchange rate risk	495,535	477,130
Commodity risk	-	-
Total minimum capital requirement	**2,666,820**	**2,798,236**