

JPMorgan Chase Bank, N.A. - Bangkok Branch
As of June 30, 2010

Set B: Capital

Item 1: Capital Structure

Table 2: Capital of Foreign Banks Branches

Unit: Thousand Baht

Item	June 30,10	Dec. 31,09
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)	16,131,401	18,225,922
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	7,210,245	9,304,766
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 30,10	Dec. 31,09
Performing claims	1,254,476	1,116,294
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector entities (PSEs) treated as claims on sovereigns	543,565	542,245
2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	535,331	453,760
3. Claims on corporates, non-central government public sector entities (PSEs) treated as claims on corporate	166,642	110,636
4. Claims on retail portfolios	-	-
5. Claims on housing loans	58	59
6. Other assets	8,880	9,594
Non-performing claims	1,500	3,752
First-to-default credit derivatives and Securitisation	-	-
Total minimum capital requirement for credit risk under the SA	1,255,976	1,120,046

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 30,10	Dec. 31,09
Standardised approach	2,597,288	2,261,870
Total minimum capital requirement for market risk	2,597,288	2,261,870

Table 7: Minimum capital requirement for operational risk

Unit: Thousand Baht

Minimum capital requirement for operational risk	June 30,10	Dec. 31,09
Calculate by Basic Indicator Approach	446,811	429,777
Total minimum capital requirement for operational risk	446,811	429,777

Table 8: Total risk-weighted capital ratio

Unit: %

Ratio	June 30,10	Dec. 31,09
Total capital to risk-weighted assets	15.56	17.55

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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 30,10	Dec. 31,09
Interest rate risk	2,140,175	1,728,994
Equity position risk	-	-
Foreign exchange rate risk	457,113	532,876
Commodity risk	-	-
Total minimum capital requirement	2,597,288	2,261,870