

JPMorgan Chase Bank, N.A. - Bangkok Branch
As of June 30, 2017

Set B: Capital

Item 1: Capital Structure

Table 2: Capital of Foreign Banks Branches

Unit: Thousand Baht		
Item	June 30,17	Dec. 31,16
1. Assets required to be maintained under Section 32	9,655,824	9,662,838
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)	10,509,231	10,192,922
2.1 Capital for maintenance of assets under Section 32	9,494,910	9,494,910
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	1,014,321	698,012
3. Total regulatory capital (3.1-3.2)	9,493,401	9,492,628
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	9,494,910	9,494,910
3.2 Deductions	(1,509)	(2,282)

Item 2: Capital Adequacy (Table 3-8)

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

Unit: Thousand Baht		
Minimum capital requirement for credit risk classified by type of assets under the SA	June 30,17	Dec. 31,16
Performing claims	2,105,895	2,164,582
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector entities (PSEs) treated as claims on sovereigns	370,767	490,797
2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	1,328,746	1,317,074
3. Claims on corporates, non-central government public sector entities (PSEs) treated as claims on corporate	377,685	330,233
4. Claims on retail portfolios	-	-
5. Claims on housing loans	-	-
6. Other assets	28,697	26,478
Non-performing claims	-	-
First-to-default credit derivatives and Securitisation	-	-
Total minimum capital requirement for credit risk under the SA	2,105,895	2,164,582

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 30,17	Dec. 31,16
Calculated based on Standardized approach (SA)	3,753,957	3,191,387
Total minimum capital requirement for market risk	3,753,957	3,191,387

Table 7: Minimum capital requirement for operational risk

Unit: Thousand Baht		
Minimum capital requirement for operational risk	June 30,17	Dec. 31,16
Calculated based on Basic Indicator Approach (BIA)	145,128	164,839
Total minimum capital requirement for operational risk	145,128	164,839

Table 8: Ratio of total capital to risk-weighted assets

Ratio	June 30,17		Dec. 31,16	
	Capital ratio of the bank	Minimum capital ratio according to the BOT regulations	Capital ratio of the bank	Minimum capital ratio according to the BOT regulations
Total capital to risk-weighted assets	15.41	9.750	15.69	9.125

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Set C: Risk exposure and assessment of commercial banks

Item 4: Market risk exposures

4.1 Market risk exposure under the Standardized Approach

Table 30: Minimum capital requirements for each type of market risk under the Standardized Approach

Unit: Thousand Baht

Minimum capital requirement for market risk under the Standardized Approach	June 30,17	Dec. 31,16
Interest rate risk	3,565,197	2,920,951
Equity position risk	-	-
Foreign exchange rate risk	188,760	270,436
Commodity risk	-	-
Total minimum capital requirement	3,753,957	3,191,387

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Set D: Additional disclosure of capital information under the BCBS requirements (Composition of capital disclosure requirements)

Item 2: Disclosure of capital information in transitional period under the Basel III

Unit: Thousand Baht

Value of capital, inclusions, adjustments and deductions for the period of June 30, 2017	
2. In case of foreign bank branch^{1/}	
2.1 Capital of foreign bank branch	9,494,910
2.2 <u>less</u> deduction from capital of foreign bank branch	(1,509)
Total capital of foreign bank branch	9,493,401

Value of capital, inclusions, adjustments and deductions for the period of December 31, 2016	
2. In case of foreign bank branch^{1/}	
2.1 Capital of foreign bank branch	9,494,910
2.2 <u>less</u> deduction from capital of foreign bank branch	(2,282)
Total capital of foreign bank branch	9,492,628

^{1/} Refer to the Notification of the Bank of Thailand Re: Capital Components of Foreign Banks Branches