

JPMorgan Chase Bank, N.A. - Bangkok Branch
As of June 30, 2009

Set B: Capital

Item 1: Capital Structure

Table 2: Capital of Foreign Banks Branches

Unit: Baht

| Item | Current period |
|---|------------------|
| 1. Assets required to be maintained under Section 32 | 8,814,937,019.44 |
| 2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2) | 9,137,442,848.18 |
| 2.1 Capital for maintenance of assets under Section 32 | 9,112,616,000.00 |
| 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 | 24,826,848.18 |
| 3. Total regulatory capital (3.1-3.2) | 8,814,937,019.44 |
| 3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1) | 8,814,937,019.44 |
| 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: Baht

| Minimum capital requirement for credit risk classified by type of assets under the SA | Current period |
|--|-----------------------|
| Performing claims | 860,298,193.79 |
| 1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector entities (PSEs) treated as claims on sovereigns | 313,493,057.84 |
| 2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms | 405,384,769.45 |
| 3. Claims on corporates, non-central government public sector entities (PSEs) treated as claims on corporate | 131,545,881.60 |
| 4. Claims on retail portfolios | - |
| 5. Claims on housing loans | 59,920.45 |
| 6. Other assets | 9,814,564.45 |
| Non-performing claims | 5,253,926.71 |
| First-to-default credit derivatives and Securitisation | - |
| Total minimum capital requirement for credit risk under the SA | 865,552,120.50 |

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

Unit: Baht

| Minimum capital requirement for market risk (positions in the trading book) | Current period |
|---|-------------------------|
| Standardised approach | 2,526,209,567.00 |
| Total minimum capital requirement for market risk | 2,526,209,567.00 |

Table 7: Minimum capital requirement for operational risk

Unit: Baht

| Minimum capital requirement for operational risk | Current period |
|---|-----------------------|
| Calculate by Basic Indicator Approach | 437,051,405.75 |
| Total minimum capital requirement for operational risk | 437,051,405.75 |

Table 8: Total risk-weighted capital ratio

Unit: %

| Ratio | Current period |
|---------------------------------------|----------------|
| Total capital to risk-weighted assets | 17.27 |

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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: Baht

| Minimum capital requirement for market risk under the Standardized Approach | Current period |
|--|-------------------------|
| Interest rate risk | 2,107,178,032.59 |
| Equity position risk | - |
| Foreign exchange rate risk | 419,031,534.41 |
| Commodity risk | - |
| Total minimum capital requirement | 2,526,209,567.00 |