JPMorgan Chase Bank, N.A. - Bangkok Branch
As of June 30, 2026

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Set AA: Key prudential metrics

Table: Quantitative data of key prudential metrics

	List of item	Jun. 30,26	Dec. 31,25
Available capital (Unit: Baht)*			
1	Common Equity Tier 1 (CET1)	N/A	N/A
1a	Fully loaded ECL accounting model CET1	N/A	N/A
2	Tier 1	N/A	N/A
2a	Fully loaded ECL accounting model Tier 1	N/A	N/A
3	Total capital[1/]	14,334,418,983.28	12,684,987,003.83
3a	Fully loaded ECL accounting model total capital[2/]	14,334,418,983.28	12,684,987,003.83
Risk-weighted assets (Unit: Baht)			
4	Total risk-weighted assets (RWA)	97,556,600,119.03	83,152,305,587.25
Risk-based capital ratios as a percentage of RWA *			
5	CET1 ratio (%)	N/A	N/A
5a	Fully loaded ECL accounting model CET1 (%)	N/A	N/A
6	Tier 1 ratio (%)	N/A	N/A
6a	Fully loaded ECL accounting model Tier 1 ratio (%)	N/A	N/A
7	Total capital ratio (%)	14.69	15.26
7a	Fully loaded ECL accounting model total capital ratio (%)	14.69	15.26
Additional buffer requirements as a percentage of RWA			
8	Capital conservation buffer requirement (%)	2.5	2.5
9	Countercyclical buffer requirement (%)	-	-
10	Higher loss absorbency requirements (%)	-	-
11	Total of specific buffer requirements (%) (row 8 + row 9 + row 10)	2.5	2.5
12	Total capital available after meeting the bank's minimum capital requirements (%)	6.19	6.76
Liquidity Coverage Ratio (LCR)[3/]			
13	Total high-quality liquid assets (HQLA)(Unit:Baht)	74,114,689,265.60	47,022,200,848.15
14	Total net cash outflows(Unit: Baht)	32,241,198,390.78	23,820,578,929.00
15	LCR ratio (%)	230.20	198.14

[1/] Key driver for capital movement is capital injection USD 50mm in Jun 2026 from head-office loan.

[2/] The shortfall provision as of Jun 2026 is THB 17,284,521. There is no impact to capital by using Expected Credit Loss (ECL) as bank has retained earnings that can cover this shortfall provision.

[3/] LCR numbers based on LCR disclosure Q2 2026 and Q4 2025 that JPMorgan Chase Bank disclosed in comply with Liquidity coverage ratio disclosure standards from BOT in URL : www.jpmorgan.com/TH/en/about-us/lcr

* Available capital and risk-based capital ratio as a percentage of RWA for branch of foreign bank require only item 3, 3a, 7 and 7a.

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Set B: Capital

Item 1: Capital Structure

Table 2: Capital of Foreign Banks Branches

Unit: Thousand Baht

Item	Jun. 30,26	Dec. 31,25
1. Assets required to be maintained under Section 32	**14,714,333**	**12,874,174**
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)	**16,816,147**	**17,277,735**
2.1 Capital for maintenance of assets under Section 32	14,337,715	12,688,965
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	2,478,432	4,588,770
3. Total regulatory capital (3.1-3.2)	**14,334,419**	**12,684,987**
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	14,337,715	12,688,965
3.2 Deductions	(3,296)	(3,978)

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	Jun. 30,26	Dec. 31,25
Performing claims	**4,809,631**	**3,967,198**
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector entities (PSEs) treated as claims on sovereigns	-	-
2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	3,407,784	2,809,578
3. Claims on corporates, non-central government public sector entities (PSEs) treated as claims on corporate	1,337,485	1,034,392
4. Claims on retail portfolios	-	-
5. Claims on housing loans	-	-
6. Other assets	64,362	123,228
Non-performing claims	-	-
First-to-default credit derivatives and Securitisation	-	-
Total minimum capital requirement for credit risk under the SA	**4,809,631**	**3,967,198**

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)	Jun. 30,26	Dec. 31,25
Calculated based on Standardized approach (SA)	5,435,921	4,756,541
Total minimum capital requirement for market risk	**5,435,921**	**4,756,541**

Table 7: Minimum capital requirement for operational risk

Unit: Thousand Baht

Minimum capital requirement for operational risk	Jun. 30,26	Dec. 31,25
Calculated based on Basic Indicator Approach (BIA)	485,674	423,014
Total minimum capital requirement for operational risk	**485,674**	**423,014**

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

Unit: %

Ratio	Jun. 30,26		Dec. 31,25	
	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	14.69	11.000	15.26	11.000

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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	Jun. 30,26	Dec. 31,25
Interest rate risk	4,898,337	4,527,955
Equity position risk	919	81,730
Foreign exchange rate risk	536,665	146,857
Commodity risk	-	-
Total minimum capital requirement	**5,435,921**	**4,756,542**

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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, 2026	
2. In case of foreign bank branch[1/]	
2.1 Capital of foreign bank branch	14,337,715
2.2 less deduction from capital of foreign bank branch	(3,296)
Total capital of foreign bank branch	**14,334,419**

Value of capital, inclusions, adjustments and deductions for the period of December 31, 2025	
2. In case of foreign bank branch[1/]	
2.1 Capital of foreign bank branch	12,688,965
2.2 less deduction from capital of foreign bank branch	(3,978)
Total capital of foreign bank branch	**12,684,987**

[1/] Refer to the Notification of the Bank of Thailand Re: Capital Components of Foreign Banks Branches