Semi Annual Quantitative Information Disclosure Regarding Capital Fund Maintenance

data as of Jun 30, 2013 (Unit: Baht)

Set I : Capital

Table 1 : Capital of Foreign Banks Branches

Item	Dec 31, 2012	Jun 30, 2013
1. Assets required to be maintained under Section 32	3,677,771,215.65	3,683,361,593.63
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)	7,832,349,133.23	13,150,663,327.12
2.1 Capital for maintenance of assets under Section 32	3,599,013,418.86	3,540,549,024.48
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	4,233,335,714.37	9,610,114,302.64
3. Total regulatory capital (3.1-3.2)	3,599,013,418.86	3,540,549,024.48
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	3,599,013,418.86	3,540,549,024.48
3.2 Deductions	-	-

Table 2 Minimum capital requirement for credit risk classified by type of assets under the SA

Minimum capital requirement for credit risk classified by type of assets under the SA	Dec 31, 2012	Jun 30, 2013
Performing claims		
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and	64,063,156.09	68,623,145.63
2. Claims on financial institutions , non-central government public sector entities (PSEs)	16,693,340.65	47,850,219.34
3. Claims on corporates , non-central government public sector entities (PSEs) treated	968,788,844.59	2,694,562,299.43
4. Claims on retail portfolios	17,167,104.01	34,759,880.59
5. Claims on housing loans	160,486.39	163,432.25
6. Other assets	20,067,020.76	21,865,266.40
Non-performing claims	-	- 42,097.86
First-to-default credit derivatives and Securitization	-	-
Total minimum capital requirement for credit risk under the SA	1,086,939,952.49	2,867,782,145.78

Table 3 Minimum capital requirement for market risk for positions in the trading book (Standardized measurement

Minimum capital requirement for market risk for positions in the trading book	Dec 31, 2012	Jun 30, 2013
1. Standardized approach	480,718.67	2,760,513.47
2. Internal model approach	-N.A.-	-N.A.-
Total minimum capital requirement for market risk	480,718.67	2,760,513.47

Table 4 Minimum capital requirement for operational risk (BIA / SA / ASA)

Minimum capital requirement for operational risk	Dec 31, 2012	Jun 30, 2013
1. Calculate by Basic Indicator Approach	43,826,580.86	58,329,359.44
2. Calculate by Standardized Approach	-N.A.-	-N.A.-
3. Calculate by Alternative Standardized Approach	-N.A.-	-N.A.-
Total minimum capital requirement for operational risk	43,826,580.86	58,329,359.44

Table 5 Total risk-weighted capital ratio and Tier 1 risk-weighted capital ratio

Ratio	Dec 31, 2012	Jun 30, 2013
1. Total capital to risk-weighted assets	23.86%	10.28%
2. Tier 1 capital to risk-weighted assets *	-N.A.-	-N.A.-

*Disclosed only in case of locally incorporated commercial banks

Set II Risk Exposures and Assessment

1 Market risk exposures

Market risk under the Standardized Approach

Table 6 Minimum capital requirements for each type of market risk under the Standardized Approach

Minimum capital requirements for market risk under the Standardized Approach	Dec 31, 2012	Jun 30, 2013
Interest rate risk	-	-
Equity position risk	-	-
Foreign exchange rate risk	1,555,190.11	2,760,513.47
Commodity risk	-	-
Total minimum capital requirements	1,555,190.11	2,760,513.47