Semi Annual Quantitative Information Disclosure Regarding Capital Fund Maintenance

data as of Jun 30, 2015 (Unit: Baht)

Set I : Capital

Table 1 : Capital of Foreign Banks Branches	Dec 31, 2014	Jun 30, 2015
1. Tier 1 capital	9,900,824,552.37	9,915,649,624.16
1.1 Common equity tier 1 (CET1)	9,900,824,552.37	9,915,649,624.16
1.1.1 Paid-up capital (common stock) deducted by buyback of common stock	10,000,000,000.00	10,000,000,000.00
1.1.2 Warrants to buy common stock	-	-
1.1.3 Premium (Discount) on the value of common stock (net)	-	-
1.1.4 Legal reserves	-	-
1.1.5 Reserves appropriated from net profit at the end of accounting period in accordance with the resolution of shareholders general meeting or the rules specified by the parent company of the financial group	-	-
1.1.6 Net profits after appropriated in accordance with the resolution of shareholders general meeting or the rules specified by parent of the financial group	86,808.00	86,808.00
1.1.7 Other items of owner's equity (1.1.7.1+1.1.7.2)	25,238,177.98	21,457,477.28
1.1.7.1 Accumulated other comprehensive income	-	-
1.1.7.2 Other items from owner changes	-	-
1.1.8 Items of subsidiaries conducting commercial banking business, only the portion of the shareholders who have no controlling authority that can be counted as CET 1 of the financial group	-	-
1.1.9 Adjustment items not allowed to affect the capital	(4,967,704.29)	(4,211,564.15)
1.1.10 Items to be deducted from CET1 (1.1.10.1+1.1.10.2)	(119,532,729.32)	(101,683,096.97)
1.1.10.1 Items to be deducted from CET1 *	-	-
1.1.10.2 Items to be deducted from Additional tier 1, for remaining parts, in case where Additional tier 1 is insufficient for the deductions in full	-	-
1.2 Additional tier 1	-	-
2. Tier 2 capital	-	-
3. Total regulatory capital	9,900,824,552.37	9,915,649,624.16

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, 2014	Jun 30, 2015
Performing claims		
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and	70,968,263.42	-
2. Claims on financial institutions , non-central government public sector entities (PSEs)	576,568,694.32	386,203,022.16
3. Claims on corporates , non-central government public sector entities (PSEs) treated	2,826,596,463.82	3,490,718,407.63
4. Claims on retail portfolios	59,105,538.03	75,411,301.78
5. Claims on housing loans	5,971,174.23	9,269,237.84
6. Other assets	15,785,663.42	13,701,994.76
Non-performing claims	66,573,681.84	22,636,816.11
First-to-default credit derivatives and Securitization	-	-
Total minimum capital requirement for credit risk under the SA	3,621,569,479.08	3,997,940,780.28

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, 2014	Jun 30, 2015
1. Standardized approach	35,761,535.96	35,101,694.05
2. Internal model approach	-N.A.-	-N.A.-
Total minimum capital requirement for market risk	35,761,535.96	35,101,694.05

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

Minimum capital requirement for operational risk	Dec 31, 2014	Jun 30, 2015
1. Calculate by Basic Indicator Approach	130,438,361.62	124,098,507.89
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	130,438,361.62	124,098,507.89

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

Ratio	Dec 31, 2014	Jun 30, 2015
1. Total capital to risk-weighted assets	22.15%	20.28%
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	Jun 30, 2014	Jun 30, 2015
Interest rate risk	-	-
Equity position risk	-	-
Foreign exchange rate risk	18,908,702.15	18,908,702.15
Commodity risk	-	-
Total minimum capital requirements	18,908,702.15	18,908,702.15