Set B Capital

Item 1 Capital Structure

Capital of branches of foreign banks

Unit : Baht

Item	30 June 2009	30 June 2008
1. Capital for maintenance of assets under Section32	**2,000,000,000.00**	
2. Net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1 + 2.2)	**2,127,223,835.15**	
2.1 Net capital for maintenance of assets under Section 32	2,000,000,000.00	
2.2 Net balance of inter-office accounts between the branch which is the debtor (the creditor) to the head office and other branches in the country, the parent company and subsidiary companies	127,223,835.15	
3. Total regulatory capital (3.1-3.2)	**2,000,000,000.00**	
3.1 Total regulatory capital before deductions (the lowest among 1, 2 or 2.1)	2,000,000,000.00	
3.2 Deductions		

Item 2 Capital Adequacy (Table 3-8)

Minimum capital requirements for credit risk classified by types of assets under the SA approach

Unit : Baht

Minimum capital requirement for credit risk classified by type of assets under the SA	30 June 2009	30 June 2008
Performing assets		
1. Claims on sovereigns and central banks, multilateral development banks (MDBs) and Non-Central Government Public Sector Entities (PSEs) that are treated as claims on sovereigns	8,700,000.00	
2. Claims on banks, public sector entities (PSEs) that are treated as claims on banks and securities companies	16,279,089.93	
3. Claims on corporate and public sector entities (PSEs) that are treated as claims on corporate	336,230,106.17	
4. Claims on retail portfolios	1,623,459.78	
5. Residential mortgage exposures	403,637.99	
6. Other assets	6,387,235.14	
Non-performing assets	1,058,824.57	
First-to-default credit derivatives and Securitisation	-	
Total minimum capital requirement for credit risk under the SA	**370,682,353.58**	

Minimum capital requirement for market risk for positions in the trading book (Standardized Approach/ Internal Model Approach)

Unit : Baht

Minimum capital requirement for market risk (positions in the trading book)	30 June 2009	30 June 2008
1. Calculation by the Standardized Approach	220,037.80	
2. Calculation by Internal Model Approach	-	
Total minimum capital requirement for market risk	**220,037.80**	

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

Unit : Baht

Minimum capital requirement for operational risk	30 June 2009	30 June 2008
1. Calculation by the Basic Indicator approach	30,741,913.96	
2. Calculation by the Standardized approach	-	
3. Calculation by the Alternative Standardized approach	-	
Total minimum capital requirement for operational risk	**30,741,913.96**	

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

Unit : %

Ratio	30 June 2009	30 June 2008
1. Total capital to risk-weighted assets	**37.53%**	
2. Tier 1 capital to risk-weighted assets		

Item 4 Market risk

4.1 Market risk under the Standardized Approach

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

Unit : Baht

Minimum capital requirements for market risk under the Standardized Approach	30 June 2009	30 June 2008
Interest rate risk	16,000.00	
Equity position risk	-	
Foreign exchange rate risk	204,037.80	
Commodity risk	-	
Total minimum capital requirem	**220,037.80**	