Set B: Capital

Item 1: Capital Structure

Table 2: Capital of Foreign Banks Branches

<table>
<thead>
<tr>
<th>Item</th>
<th>June 30,19</th>
<th>Dec. 31,18</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Assets required to be maintained under Section 32</td>
<td>9,667,114</td>
<td>11,468,427</td>
</tr>
<tr>
<td>2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)</td>
<td>11,337,184</td>
<td>11,694,611</td>
</tr>
<tr>
<td>2.1 Capital for maintenance of assets under Section 32</td>
<td>10,417,237</td>
<td>10,468,404</td>
</tr>
<tr>
<td>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</td>
<td>919,947</td>
<td>1,226,207</td>
</tr>
<tr>
<td>3. Total regulatory capital (3.1-3.2)</td>
<td>9,667,114</td>
<td>10,468,404</td>
</tr>
<tr>
<td>3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)</td>
<td>9,667,114</td>
<td>10,468,404</td>
</tr>
<tr>
<td>3.2 Deductions</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

Item 2: Capital Adequacy (Table 3-8)

Table 3: Minimum capital requirement for credit risk classified by type of assets under the Standardized Approach

<table>
<thead>
<tr>
<th>Minimum capital requirement for credit risk classified by type of assets under the SA</th>
<th>June 30,19</th>
<th>Dec. 31,18</th>
</tr>
</thead>
<tbody>
<tr>
<td>Performing claims</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector entities (PSEs) treated as claims on sovereigns</td>
<td>2,739,576</td>
<td>1,935,270</td>
</tr>
<tr>
<td>2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms</td>
<td>1,693,829</td>
<td>1,230,325</td>
</tr>
<tr>
<td>3. Claims on corporates, non-central government public sector entities (PSEs) treated as claims on corporate</td>
<td>989,509</td>
<td>666,082</td>
</tr>
<tr>
<td>4. Claims on retail portfolios</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>5. Claims on housing loans</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>6. Other assets</td>
<td>29,837</td>
<td>24,604</td>
</tr>
<tr>
<td>Non-performing claims</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>First-to-default credit derivatives and Securitisation</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>Total minimum capital requirement for credit risk under the SA</td>
<td>2,739,576</td>
<td>1,935,270</td>
</tr>
</tbody>
</table>

Table 4: Minimum capital requirement for market risk for positions in the trading book

<table>
<thead>
<tr>
<th>Minimum capital requirement for market risk (positions in the trading book)</th>
<th>June 30,19</th>
<th>Dec. 31,18</th>
</tr>
</thead>
<tbody>
<tr>
<td>Calculated based on Standardized approach (SA)</td>
<td>4,830,789</td>
<td>4,411,884</td>
</tr>
<tr>
<td>Total minimum capital requirement for market risk</td>
<td>4,830,789</td>
<td>4,411,884</td>
</tr>
</tbody>
</table>

Table 5: Minimum capital requirement for operational risk

<table>
<thead>
<tr>
<th>Minimum capital requirement for operational risk</th>
<th>June 30,19</th>
<th>Dec. 31,18</th>
</tr>
</thead>
<tbody>
<tr>
<td>Calculated based on Basic Indicator Approach (BIA)</td>
<td>255,780</td>
<td>209,967</td>
</tr>
<tr>
<td>Total minimum capital requirement for operational risk</td>
<td>255,780</td>
<td>209,967</td>
</tr>
</tbody>
</table>

Table 6: Ratio of total capital to risk-weighted assets

<table>
<thead>
<tr>
<th>Ratio</th>
<th>June 30,19</th>
<th>Dec. 31,18</th>
</tr>
</thead>
<tbody>
<tr>
<td>Capital ratio of the bank</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Minimum capital ratio according to the BOT regulations</td>
<td>13.59</td>
<td>11.000</td>
</tr>
<tr>
<td>Capital ratio of the bank</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Minimum capital ratio according to the BOT regulations</td>
<td>20.65</td>
<td>16.56</td>
</tr>
<tr>
<td>Total capital to risk-weighted assets</td>
<td>13.59</td>
<td>11.000</td>
</tr>
</tbody>
</table>
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

<table>
<thead>
<tr>
<th>Minimum capital requirement for market risk under the Standardized Approach</th>
<th>June 30,19</th>
<th>Dec. 31,18</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interest rate risk</td>
<td>4,693,305</td>
<td>4,289,738</td>
</tr>
<tr>
<td>Equity position risk</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>Foreign exchange rate risk</td>
<td>103,235</td>
<td>122,146</td>
</tr>
<tr>
<td>Commodity risk</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>Total minimum capital requirement</td>
<td>4,796,540</td>
<td>4,411,884</td>
</tr>
</tbody>
</table>
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

| Value of capital, inclusions, adjustments and deductions for the period of June 30, 2019 |
|---------------------------------|-------------------|
| 2. In case of foreign bank branch |                      |
| 2.1 Capital of foreign bank branch | 9,667,114 |
| 2.2 less deduction from capital of foreign bank branch | 0 |
| Total capital of foreign bank branch | 9,667,114 |

| Value of capital, inclusions, adjustments and deductions for the period of December 31, 2018 |
|---------------------------------|-------------------|
| 2. In case of foreign bank branch |                      |
| 2.1 Capital of foreign bank branch | 10,468,404 |
| 2.2 less deduction from capital of foreign bank branch | 0 |
| Total capital of foreign bank branch | 10,468,404 |

\(1/\) Refer to the Notification of the Bank of Thailand Re: Capital Components of Foreign Banks Branches