Capital Structure of Foreign Bank Branch

Unit : TTHB

Item	Jun-16	Dec-15
1. Assets required to be maintained under Section 32	**18,184,709.57**	**18,183,053.92**
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)	**32,246,235.96**	**28,630,510.88**
2.1 Capital for maintenance of assets under Section 32	17,800,000.00	17,800,000.00
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	14,446,235.96	10,830,510.88
3. Total regulatory capital (3.1-3.2)	**17,800,000.00**	**17,800,000.00**
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	17,800,000.00	17,800,000.00
3.2 Deductions	-	-

Unit : TTHB

Minimum capital requirement for credit risk classified by type of assets under the SA	**Jun-16**	**Dec-15**
Performing claims		
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central governement public sector entities (PSEs) treated as claims on sovereigns	-	-
2. Claims on financial institutions , non-central governement public sector entities (PSEs) treated as claims on financial institutions, and securities firms	1,895,471.92	2,241,589.85
3. Claims on corporates , non-central governement public sector entities (PSEs) treated as claims on corporate	3,240,314.10	2,929,625.02
4. Claims on retail portfolios	40.74	80.78
5. Claims on housing loans	-	-
6. Other assets	10,581.81	11,177.17
Non-performing claims	-	-
First-to-default credit derivatives and Securitisation	**-**	**-**
Total minimum capital requirement for credit risk under the SA	**5,146,408.57**	**5,182,472.82**

Unit : TTHB

Minimum capital requirement for market risk	Jun-16	Dec-15
Calculate by Standardised approach	2,833,663.32	2,860,368.08
Total minimum capital requirement for market risk	**2,833,663.32**	**2,860,368.08**

Unit : TTHB

Minimum capital requirement for operational risk	Jun-16	Dec-15
Calculate by Basic Indicator Approach	264,663.17	236,113.93
Total minimum capital requirement for operational risk	**264,663.17**	**236,113.93**

Unit : %

Total risk-weighted capital ratio	Jun-16	Dec-15
Total capital to risk-weighted assets	19.70	18.28

Market risk under the Standardised Approach

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

Unit: TTHB

Minimum capital requirements for market risk under the Standardized Approach	Jun-16	Dec-15
Interest rate risk	2,492,672.07	2,704,102.45
Equity position risk	-	-
Foreign exchange rate risk	340,991.25	121,695.64
Commodity risk	-	34,569.98
Total minimum capital requirements	**2,833,663.32**	**2,860,368.07**