

Capital Structure

Structure of capital fund of Oversea-Chinese Banking Corporation Limited-Bangkok Branch

Unit : Baht

Item	30/06/2019	31/12/2018
1. Assets required to be maintained under Section 32	10,259,316,667.58	10,654,690,681.30
2 Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)	24,575,482,184.41	24,371,466,700.57
2.1 Capital for maintenance of assets under Section 32	9,320,888,844.45	9,661,988,844.45
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.	15,254,593,339.96	14,709,477,856.12
3. Total regulatory capital (3.1-3.2)	9,320,888,844.45	9,661,988,844.45
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	9,320,888,844.45	9,661,988,844.45
3.2 Deductions	-	-

Capital adequacy

Table 3 Minimum capital requirement for credit risk classified by type of assets under the SA

Unit : Baht

Minimum capital requirement for credit risk classified by type of assets under the SA	30/06/2019	31/12/2018
Performing claims		
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector entities	382,656,712.84	279,737,884.98
2. Claims on financial institutions , non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	322,644,403.13	264,943,254.49
3. Claims on corporates , non-central government public sector entities (PSEs) treated as claims on corporate	1,441,497,148.42	1,432,650,192.10
4. Claims on retail portfolios	-	-
5. Claims on housing loans	-	-
6. Other assets	1,358,954.96	1,475,369.41
Non-performing claims	29,979,014.88	29,444,424.75
First-to-default credit derivatives and Securitisation		
Total minimum capital requirement for credit risk under the SA	2,178,136,234.23	2,008,251,125.72

Market risk under the Standardised Approach

Table 30 Minimum capital requirements for each type of market risk under the Standardised Approach

Unit : Baht

Minimum capital requirements for market risk under the Standardized Approach	30/06/2019	31/12/2018
Interest rate risk	240,736,021.20	198,671,970.96
Equity position risk	-	-
Foreign exchange rate risk	15,909,759.83	5,821,761.67
Commodity risk	-	-
Total minimum capital requirement	256,645,781.03	204,493,732.63

Table 6 Minimum capital requirement for market risk for positions in the trading book (Standardized measurement approach)

Unit : Baht

Minimum capital requirement for market risk (positions in the trading book)	30/06/2019	31/12/2018
1. Standardised approach	256,645,781.03	204,493,732.63
2. Internal model approach	-	-
Total minimum capital requirement for market risk	256,645,781.03	204,493,732.63

Table 7 Minimum capital requirement for operational risk (BIA / SA / ASA)

Unit : Baht

Minimum capital requirement for operational risk	30/06/2019	31/12/2018
1. Calculate by Basic Indicator Approach	-	-
2. Calculate by Standardised Approach	75,646,304.47	73,803,884.72
3. Calculate by Alternative Standardised Approach	-	-
4. Calculate by Advance Measurement Approach	-	-
Total minimum capital requirement for operational risk	75,646,304.47	73,803,884.72

Table 8 Total risk-weighted capital ratio and Tier 1 risk-weighted capital ratio

Unit : %

Ratio	Curent period		Previous period	
	30/06/2019	Minimum requirement	31/12/2018	requirement
1. Total capital to risk-weighted assets	40.84	11	43.84	10.375
2. Tier 1 capital to risk-weighted assets *				
3. Tier 1 capital of equity part to risk-weighted assets *				

*Disclosed only in case of locally incorporated commercial banks

Attachment 4

Item 2: Disclosure of capital information in transitional period under the Basel III

Unit : Baht

Value of capital, inclusions, adjustments and deductions for the period of 30 June 2019			Net amount of item to be included in or
2. In case of foreign bank branch^{2/}			
2.1	Capital of foreign bank branch	9,320,888,844.45	
2.2	less deduction from capital of foreign bank branch	-	
Total capital of foreign bank branch		9,320,888,844.45	

^{2/}Refer to the Notification of the Bank of Thailand Re: Capital Components of Foreign Banks Branches