

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

Unit : Baht

Item	30/06/2018	31/12/2017
<b>1. Assets required to be maintained under Section 32</b>	<b>10,674,616,023.06</b>	<b>10,745,713,506.77</b>
<b>2 Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)</b>	<b>25,901,569,560.00</b>	<b>30,192,472,950.49</b>
2.1 Capital for maintenance of assets under Section 32	9,805,468,844.45	9,708,208,844.45
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.	16,096,100,715.55	20,484,264,106.04
<b>3. Total regulatory capital (3.1-3.2)</b>	<b>9,805,468,844.45</b>	<b>9,708,208,844.45</b>
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	9,805,468,844.45	9,708,208,844.45
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	30/06/2018	31/12/2017
<b>Performing claims</b>		
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector	430,949,384.77	241,711,931.15
2. Claims on financial institutions , non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	477,575,887.32	923,519,769.83
3. Claims on corporates , non-central government public sector entities (PSEs) treated as claims on corporate	1,575,376,025.58	1,589,429,127.72
4. Claims on retail portfolios	-	-
5. Claims on housing loans	-	-
6. Other assets	2,375,885.09	1,432,391.49
<b>Non-performing claims</b>	<b>42,020,536.00</b>	<b>40,606,132.62</b>
<b>First-to-default credit derivatives and Securitisation</b>		
<b>Total minimum capital requirement for credit risk under the SA</b>	<b>2,528,297,718.76</b>	<b>2,796,699,352.81</b>

**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	30/06/2018	31/12/2017
Interest rate risk	142,614,770.01	116,081,393.51
Equity position risk	-	-
Foreign exchange rate risk	11,080,526.20	8,845,890.93
Commodity risk	-	-
<b>Total minimum capital requirement</b>	<b>153,695,296.21</b>	<b>124,927,284.44</b>

**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)	30/06/2018	31/12/2017
1. Standardised approach	153,695,296.21	124,927,284.45
2. Internal model approach	-	-
<b>Total minimum capital requirement for market risk</b>	<b>153,695,296.21</b>	<b>124,927,284.45</b>

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

Unit : Baht

Minimum capital requirement for operational risk	30/06/2018	31/12/2017
1. Calculate by Basic Indicator Approach	-	-
2. Calculate by Standardised Approach	85,981,601.03	74,737,734.61
3. Calculate by Alternative Standardised Approach	-	-
4. Calculate by Advance Measurement Approach	-	-
<b>Total minimum capital requirement for operational risk</b>	<b>85,981,601.03</b>	<b>74,737,734.61</b>

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

Unit : %

Ratio	Current period		Previous period	
	30/06/2018	Minimum requirement	31/12/2017	requirement
1. Total capital to risk-weighted assets	36.75	10.375	31.59	9.75
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 2017			Net amount of item to be included in or deducted from
<b>2. In case of foreign bank branch<sup>2/</sup></b>			
2.1	Capital of foreign bank branch	9,805,468,844.45	
2.2	less deduction from capital	-	-
<b>Total capital of foreign bank branch</b>		<b>9,805,468,844.45</b>	

<sup>2/</sup>Refer to the Notification of the Bank of Thailand Re: Capital Components of Foreign Banks Branches