Key risk indicators

Item	Jun-20	Dec-19
Available capital (unit: MTHB)		
Total capital	17,800	17,800
Fully loaded ECL[1/] total capital	17,800	17,800
Risk-weighted assets (unit: MTHB)		
Total risk-weighted assets (RWA)	74,927	80,672
Risk-based capital ratios as a percentage of RWA (%)		
Total capital ratio	23.76	22.06
Fully loaded ECL total capital ratio	23.76	22.06
Liquidity coverage ratio (LCR) (%)		
Total high-quality liquid assets (Total HQLA) (unit: MTHB)	19,040	16,471
Total net cash outflows within the 30-day period (unit: MTHB)	9,190	5,925
LCR (%)	214	275

[1/] Expected credit losses according to the Thai Financial Reporting Standard No.9 - Financial Instruments

Capital Structure of Foreign Bank Branch

Unit : MTHB

Item	Jun-20	Dec-19
1. Assets required to be maintained under Section 32	**18,288**	**18,321**
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)	**22,089**	**21,159**
2.1 Capital for maintenance of assets under Section 32	17,800	17,800
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	4,289	3,359
3. Total regulatory capital (3.1-3.2)	**17,800**	**17,800**
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	17,800	17,800
3.2 Deductions	-	-

Unit : MTHB

Minimum capital requirement for credit risk classified by type of assets under the SA	Jun-20	Dec-19
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	2,263	2,091
3. Claims on corporates , non-central governement public sector entities (PSEs) treated as claims on corporate	2,884	3,201
4. Claims on retail portfolios	-	-
5. Claims on housing loans	-	-
6. Other assets	7	7
Non-performing claims	**-**	**-**
First-to-default credit derivatives and Securitisation	**-**	**-**
Total minimum capital requirement for credit risk under the SA	**5,154**	**5,298**

Unit : MTHB

Minimum capital requirement for market risk (positions in the trading book)	Jun-20	Dec-19
Calculate by Standardised approach	2,806	3,305
Total minimum capital requirement for market risk	**2,806**	**3,305**

Unit : MTHB

Minimum capital requirement for operational risk	Jun-20	Dec-19
Calculate by Basic Indicator Approach	282	271
Total minimum capital requirement for operational risk	**282**	**271**

Ratio of total capital to risk-weighted assets

Unit : %

Ratio	Jun-20		Dec-19	
	Capital ratio of the financial group	Minimum capital ratio according to the BOT regulations	Capital ratio of the financial group	Minimum capital ratio according to the BOT regulations
Total capital to risk-weighted assets	23.76	11.00	22.06	11.00

Market risk under the Standardised Approach

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

Unit : MTHB

Minimum capital requirements for market risk under the Standardized Approach	Jun-20	Dec-19
Interest rate risk	1,743	2,142
Equity position risk	-	-
Foreign exchange rate risk	1,063	1,163
Commodity risk	-	-
Total minimum capital requirements	**2,806**	**3,305**