

**June  
2011**

**Citibank – Bangkok Branch**  
**Basel II – Pillar 3**  
**Risk and Capital Management Disclosure**



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Unit : Million Baht

Item	Jun-11	Dec-10
1. Assets required to be maintained under Section 32	17,753	17,753
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+2.2)	20,422	19,397
2.1 Capital for maintenance of assets under Section 32	17,753	17,753
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	2,669	1,644
3. Total regulatory capital (3.1 - 3.2)		
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	17,753	17,753
3.2 Deductions	-	-

**Table 2 Minimum capital requirements**

Unit : Million Baht

Credit risk classified by type of assets under the SA	Jun-11	Dec-10
<b>Performing claims</b>		
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector entities (PSEs) treated as claims on sovereigns	27	20
2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	1,475	1,378
3. claims on corporates , non-central government public sector entities (PSEs) treated as claims on corporate	2,673	2,900
4. Claims on retail portfolios	2,437	2,560
5. Claims on housing loans	1	1
6. Other assets	189	197
<b>Non-performing claims</b>	34	44
<b>First-to-default credit derivatives and Securitisation</b>		
<b>Total minimum capital requirement for credit risk under the SA</b>	<b>6,836</b>	<b>7,100</b>

Market risk	Jun-11	Dec-10
1. Standardised approach	0	2
2. Internal model approach	919	1,103
<b>Total minimum capital requirement for market risk</b>	<b>919</b>	<b>1,105</b>

Operational risk	Jun-11	Dec-10
Calculate by Standardised Approach	1,725	1,790

Unit : %

Capital ratio	Jun-11	Dec-10
Total capital to risk-weighted assets	14.05	13.32

Unit : Million Baht

Minimum capital requirement for market risk under the standardised approach	Jun 2011	Dec 2010
Interest rate risk	0	2
Equity position risk	0	0
Foreign exchange rate risk	0	0
Commodity risk	0	0
Total minimum capital requirement	0	2

Table 4 Market risk under Internal Model Approach

Unit: Million Baht

Type of Market Risk	Jun'2011	Dec'2010
<b>Interest rate risk</b>		
Maximum VaR during the reporting period	281.00	232.00
Average VaR during the reporting period	169.00	183.00
Minimum VaR during the reporting period	110.00	145.00
VaR at the end of the period	151.00	191.00
<b>Equity position risk</b>		
Maximum VaR during the reporting period	-	-
Average VaR during the reporting period	-	-
Minimum VaR during the reporting period	-	-
VaR at the end of the period	-	-
<b>Foreign exchange rate risk</b>		
Maximum VaR during the reporting period	26.00	34.00
Average VaR during the reporting period	12.00	14.00
Minimum VaR during the reporting period	2.00	4.00
VaR at the end of the period	7.00	12.00
<b>Commodity risk</b>		
Maximum VaR during the reporting period	-	-
Average VaR during the reporting period	-	-
Minimum VaR during the reporting period	-	-
VaR at the end of the period	-	-
<b>Total market risk</b>		
Maximum VaR during the reporting period	148.00	134.00
Average VaR during the reporting period	102.00	112.00
Minimum VaR during the reporting period	64.00	96.00
VaR at the end of the period	93.00	111.00

**Table 5 Backtesting result**

