

**June  
2013**

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



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Table 1 : Capital structure

Unit : Million Baht

Item	Jun-13	Dec-12
<b>1. Assets required to be maintained under Section 32</b>	<b>17,753</b>	<b>17,753</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>18,510</b>	<b>20,091</b>
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	757	2,338
<b>3. Total regulatory capital (3.1 - 3.2)</b>		
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-13	Dec-12
<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	0	8
2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	2,001	1,700
3. claims on corporates , non-central government public sector entities (PSEs) treated as claims on corporate	3,972	2,985
4. Claims on retail portfolios	2,968	2,738
5. Claims on housing loans	19	14
6. Other assets	214	202
<b>Non-performing claims</b>	24	18
<b>First-to-default credit derivatives and Securitisation</b>		
<b>Total minimum capital requirement for credit risk under the SA</b>	<b>9,198</b>	<b>7,665</b>

Market risk	Jun-13	Dec-12
1. Standardised approach	0	0
2. Internal model approach	544	271
<b>Total minimum capital requirement for market risk</b>	<b>544</b>	<b>271</b>

Operational risk	Jun-13	Dec-12
Calculate by Standardised Approach	2,244	1,906

Unit : %

Capital ratio	Jun-13	Dec-12
Total capital to risk-weighted assets	12.59	13.53

Table 3

Unit : Million Baht

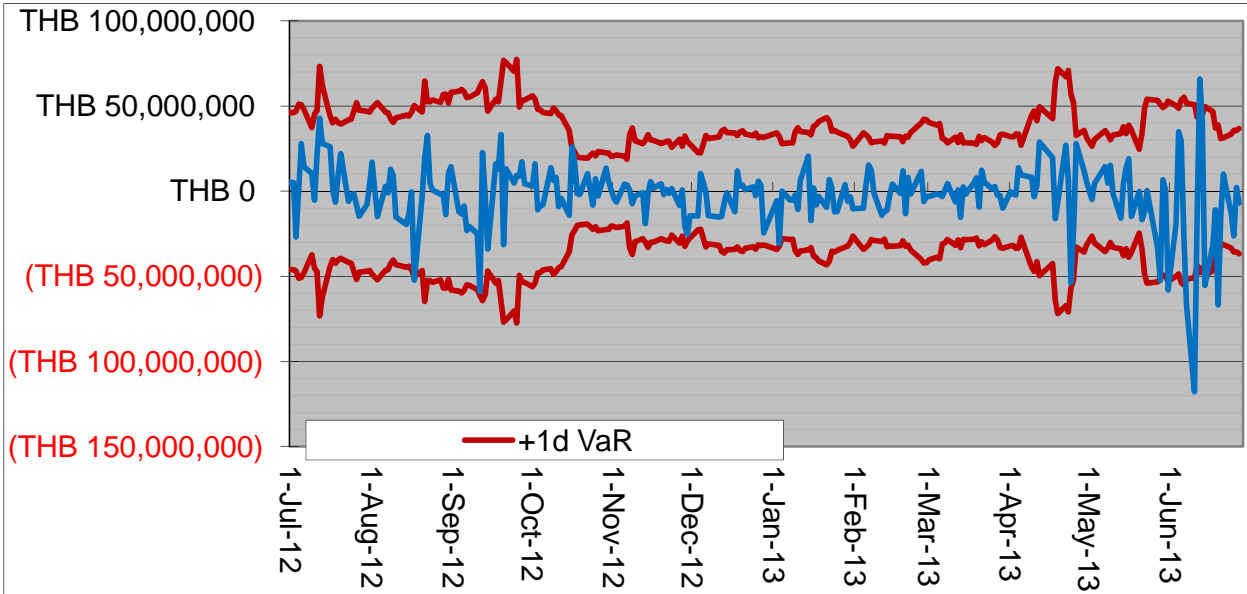
Minimum capital requirement for market risk under the standardised approach	Jun 2013	Dec 2012
Interest rate risk	0	0
Equity position risk	0	0
Foreign exchange rate risk	0	0
Commodity risk	0	0
Total minimum capital requirement	0	0

Table 4 Market risk under Internal Model Approach

Unit: Million Baht

Type of Market Risk	Jun-13	Dec-12
<b>Interest rate risk</b>		
Maximum VaR during the reporting period	75	83
Average VaR during the reporting period	41	45
Minimum VaR during the reporting period	28	21
VaR at the end of the period	43	34
<b>Equity position risk</b>		
Maximum VaR during the reporting period	0	0
Average VaR during the reporting period	0	0
Minimum VaR during the reporting period	0	0
VaR at the end of the period	0	0
<b>Foreign exchange rate risk</b>		
Maximum VaR during the reporting period	15	18
Average VaR during the reporting period	6	8
Minimum VaR during the reporting period	1	1
VaR at the end of the period	2	7
<b>Commodity risk</b>		
Maximum VaR during the reporting period	0	0
Average VaR during the reporting period	0	0
Minimum VaR during the reporting period	0	0
VaR at the end of the period	0	0
<b>Total market risk</b>		
Maximum VaR during the reporting period	64	48
Average VaR during the reporting period	39	29
Minimum VaR during the reporting period	30	18
VaR at the end of the period	53	31

**Table 5 Backtesting result**



Backtesting Outliners			
P&L date (T)	VaR (T - 1)	Hypo P&L (T)	Explanation
29-May-13	-51,189,104	-52,460,732	Hypo revenue "IR" losses, primarily from IR Derivative portfolio.
03-Jun-13	-52,882,410	-57,976,717	Hypo revenue "IR" losses, primarily from Trading Bond portfolio.
10-Jun-13	-51,630,735	-66,516,678	Hypo revenue "IR" losses, primarily from Trading Bond portfolio.
11-Jun-13	-50,845,857	-117,754,196	Hypo revenue "IR" losses, primarily from IR Derivative portfolio.
17-Jun-13	-49,690,657	-55,375,823	Hypo revenue "IR" losses, primarily from Trading Bond portfolio.
20-Jun-13	-38,901,510	-66,826,529	Hypo revenue "IR" losses, primarily from Trading Bond portfolio.