June 2012

Citibank – Bangkok Branch

Basel II – Pillar 3

Risk and Capital Management Disclosure

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Tables

Table 1 : Capital structure

Unit : Million Baht

Item	Jun-12	Dec-11
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)	**18,580**	**19,122**
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	827	1,369
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-12	Dec-11
Performing claims		
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public sector entities (PSEs) treated as claims on sovereigns	29	20
2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	1,152	1,307
3. claims on corporates , non-central government public sector entities (PSEs) treated as claims on corporate	3,206	2,980
4. Claims on retail portfolios	2,492	2,516
5. Claims on housing loans	7	2
6. Other assets	149	164
Non-performing claims	28	49
First-to-default credit derivatives และ Securitisation		
Total minimum capital requirement for credit risk under the SA	**7,063**	**7,038**

Market risk	Jun-12	Dec-11
1. Standardised approach	0	0
2. Internal model approach	355	633
Total minimum capital requirement for market risk	**355**	**633**

Opeational isk	Jun-12	Dec-11
Calculate by Standardised Approach	1,833	1,769

Unit : %

Capital ratio	Jun-12	Dec-11
Total capital to risk-weighted assets	14.39	14.1

Table 3

Unit : Million Baht

Minimum capital requirement for market risk under the standardised approach	Jun 2012	Dec 2011
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'2012	Dec'2011
Interest rate risk		
Maximum VaR during the reporting period	70	135
Average VaR during the reporting period	54	111
Minimum VaR during the reporting period	43	80
VaR at the end of the period	63	82
Equitiy position risk		
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
Foreign exchange rate risk		
Maximum VaR during the reporting period	14	43
Average VaR during the reporting period	6	13
Minimum VaR during the reporting period	2	3
VaR at the end of the period	5	10
Commodity risk		
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
Total market risk		
Maximum VaR during the reporting period	64	89
Average VaR during the reporting period	39	70
Minimum VaR during the reporting period	30	47
VaR at the end of the period	53	49

Table 5 Backtesting result