

**ABN AMRO N.V. Bangkok Branch**  
**Quantitative Disclosure:**  
**Item 1 Capital Structure**

**Table 2 Capital of branches of foreign banks**

**For the period as of 30 June 2009**

Unit : Thousand Baht

Items	30.06.2009
<b>1. Capital for maintenance of assets under Section 6</b>	4,500,000
<b>2. Net capital for maintenance of assets under Section 6 and net balance of inter-office accounts (2.1 + 2.2)</b>	5,723,269
2.1 Net capital for maintenance of assets under Section 6	5,143,297
2.2 Net balance of inter-office accounts between the branch which is the debtor (the creditor) to the head office and other branches in the country, the parent company and subsidiary companies	579,972
<b>3. Total regulatory capital (the lowest among 1, 2 or 2.1)</b>	4,500,000
3.1 Total regulatory capital before deductions ( the lowest amount among item 1,item2 ,and item 2.1 )	4,500,000
3.2 Deductions	0

**Quantitative Disclosure:**  
**Item 2 Capital Adequacy (Table 3-8)**

**Table 3 Minimum capital requirements for credit risk classified by types of assets under the SA**

**For the period as of 30 June 2009**

Unit : Thousand Baht

<b>Minimum capital requirement for credit risk classified by type of assets under the SA approach</b>	<b>30.06.2009</b>
- Performing assets	
1.Claims on sovereigns and central banks and multilateral development banks (MDBs)	8,100
2.Claims on banks, public sector entities (PSEs) that are treated as claims on banks and securities companies	276,867
3.Claims on corporate and public sector entities (PSEs) that are treated as claims on corporate	580,166
4.Claims on retail portfolios	-
5.Residential mortgage exposures	-
6.Other assets	36,803
- Non-performing assets*	11,669
<b>First-to-default credit derivatives and Securitization</b>	-
<b>Total Minimum capital requirement for credit risk classified by type of assets under the SA approach</b>	<b>913,605</b>

**Table 6 Minimum capital requirement for market risk for positions in the trading book (Standardized Approach)**

For the period as of 30 June 2009

Unit : Thousand Baht

<b>Minimum capital requirement for market risk (positions in the trading book)</b>	<b>30.06.2009</b>
1. Calculation by the Standardized Approach	
2. Calculation by Internal Model Approach	777,975
<b>Total minimum capital requirement for market risk</b>	<b>777,975</b>

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

For the period as of 30 June 2009

Unit : Thousand Baht

<b>Minimum capital requirement for operational risk</b>	<b>30.06.2009</b>
1. Calculation by the Basic Indicator approach	0
2. Calculation by the Standardized approach	107,682
3. Calculation by the Alternative Standardized approach	0
<b>Total minimum capital requirement for operational risk</b>	<b>107,682</b>

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

For the period as of 30 June 2009

Unit : Thousand Baht

<b>Ratio</b>	<b>30.06.2009</b>
1. Total capital to risk-weighted assets	18.76 %
2. Tier 1 capital to risk-weighted assets*	

\*Disclosed only in case of locally incorporated commercial banks