

**Mizuho Corporate Bank, Ltd. - Bangkok Branch**  
**Basel II Pillar 3 Information Disclosures**  
**For the first semester ended September 30, 2009**

**Set B : Capital**

**Item 1 : Capital Structure**

**Table 2: Capital of Foreign Banks Branches**

Item	Amount in Million Baht	
	30-Sep-09	
<b>1. Assets required to be maintained under Section 32</b>	24,427	
<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>	31,169	
2.1 Capital for maintenance of assets under Section 32	27,632	
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	3,537	
<b>3. Total regulatory capital (3.1 - 3.2)</b>	24,427	
3.1 Total regulatory capital before deductions (The lowest amount among item 1, item 2 and item 2.1)	24,427	
3.2 Deductions	-	

**Set B : Capital**

**Item 2 : Capital adequacy (Table 3 - 8)**

**Table 3: Minimum capital requirement for credit risk classified by type of assets under the SA**

Minimum capital requirement for credit risk classified by type of assets under the SA	Amount in Million Baht	
	30-Sep-09	
<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	262	
2. Claims on financial institutions, non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	632	
3. Claims on corporates, non-central government public sector entities (PSEs)_ treated as claims on corporate	8,016	
4. Claims on retail portfolios	-	
5. Claims on housing loans	-	
6. Other assets	36	
<b>Non-performing claims</b>	25	
<b>First-to-default credit derivatives and Secutisation</b>	-	
<b>Total minimum capital requirement for credit risk under the SA</b>	8,971	

**Table 6: Minimum capital requirement for market risk for positions in the trading book**  
(Standardized measurement approach/Internal model approach)

Amount in Million Baht	
Minimum capital requirement for market risk (positions in the trading book)	30-Sep-09
1. Standardised approach	104
2. Internal model approach	-
<b>Total minimum capital requirement for market risk</b>	<b>104</b>

**Table 7: Minimum capital requirement for operation risk (BIA / SA / ASA)**

Amount in Million Baht	
Minimum capital requirement for operational risk	30-Sep-09
1. Calculate by Basic Indicator Approach	310
2. Calculate by Standardized Approach	-
3. Calculate by Alternative Standardized Approach	-
<b>Total minimum capital requirement for operational risk</b>	<b>310</b>

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

Unit : %	
Ratio	30-Sep-09
1. Total capital to risk-weighted assets	19.52
2. Tier 1 capital to risk-weighted assets*	n/a

\* Disclosed only in case of locally incorporated commercial banks

**Set C : Risk exposure and assessment of commercial banks**

**Item 4 : Market risk exposures adequacy**

**4.1 Market risk under the Standardized Approach**

**Table 30: Minimum capital requirement for each type of Market Risk under the Standardized Approach**

Amount in Million Baht	
Minimum capital requirement for market risk under the Standardized Approach	30-Sep-09
Interest rate risk	85
Equity position risk	-
Foreign exchange rate risk	19
Commodity risk	-
<b>Total minimum capital requirements</b>	<b>104</b>