

Capital Structure

As at September 30, 2011 and March 31, 2011, assets maintained under section 32 for capital funds are government and state enterprise securities which funds remitted into Thailand from head office and borrowings from other branches under the same entity.

Table 2* : Capital of Foreign Banks Branches

Item	Amount in Million Baht	
	Sep-11	Mar-11
1. Assets required to be maintained under Section 32	38,646	33,666
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+ 2.2)	148,637	106,692
2.1 Capital for maintenance of assets under Section 32	40,031	35,042
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	108,606	71,650
3. Total regulatory capital (3.1-3.2)	38,646	33,666
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	38,646	33,666
3.2 Deductions	-	-

* Table number is arranged in same number indicated by The Bank of Thailand on "Minimum requirements of disclosed information by commercial banks".

Capital Adequacy

As at September 2011 and March 2011, Mizuho Corporate Bank, Ltd - Bangkok Branch use the standardized approach for credit risk and market risk and the basic indicator approach for operational risk. The related information is presented in the following tables.

Table 3 : Minimum capital requirement for credit risk classified by type of assets (SA)

Amount in Million Baht

Minimum capital requirement for credit risk classified by type of assets under the SA	Sep-11	Mar-11
Performing claims		
1. Claims on sovereigns and central banks, multilateral development banks (MDBs), and non-central government public section entities (PSEs) treated as claims on sovereigns	322	284
2. Claims on financial institutions , non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	5,263	3,010
3. Claims on corporates, non-central government public sector entities (PSEs) treated as claims on corporate	13,066	11,323
4. Claims on retail portfolios	-	-
5. Claims on housing loans	-	-
6. Other assets	32	33
Non-performing claims	22	15
First-to-default credit derivatives and Securitizations	-	-
Total minimum capital requirement for credit risk under the SA	18,705	14,665

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)	Sep-11	Mar-11
1. Standardized approach	219	193
2. Internal model approach	-	-
Total minimum capital requirement for market risk	219	193

Table 7 Minimum capital requirement for operation risk (BIA)

Amount in Million Baht

Minimum capital requirement for operational risk	Sep-11	Mar-11
1. Calculate by Basic Indicator Approach	381	357
2. Calculate by Standardized Approach	-	-
3. Calculate by Alternative Standardized Approach	-	-
Total minimum capital requirement for operational risk	381	357

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

Ratio	Sep-11	Mar-11
1. Total capital to risk-weighted assets	15.01	16.60
2. Tier 1 capital to risk-weighted assets*	n/a	n/a

* Disclosed only in case of locally incorporated commercial banks

Market Risk Exposures**Table 30: Minimum capital requirements for each type of market risk under the Standardized Approach**

Amount in Million Baht

Minimum capital requirement for market risk under the Standardized Approach	Sep-11	Mar-11
Interest rate risk	203	156
Equity position risk	-	-
Foreign exchange rate risk	16	37
Commodity risk	-	-
Total minimum capital requirements	219	193