

Capital Structure

As at September 30, 2010 and March 31, 2010, 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-10	Mar-10
1. Assets required to be maintained under Section 32	26,170	25,958
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+ 2.2)	78,545	46,684
2.1 Capital for maintenance of assets under Section 32	25,472	26,125
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	53,073	20,559
3. Total regulatory capital (3.1-3.2)	25,472	25,958
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	25,472	25,958
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 2010 and March 2010, 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-10	Mar-10
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	281	249
2. Claims on financial institutions , non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	612	445
3. Claims on corporates, non-central government public sector entities (PSEs) treated as claims on corporate	9,576	8,680
4. Claims on retail portfolios	-	-
5. Claims on housing loans	-	-
6. Other assets	34	35
Non-performing claims	40	38
First-to-default credit derivatives and Securitizations	-	-
Total minimum capital requirement for credit risk under the SA	10,543	9,447

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-10	Mar-10
1. Standardized approach	109	100
2. Internal model approach	-	-
Total minimum capital requirement for market risk	109	100

Table 7 Minimum capital requirement for operation risk (BIA)

Amount in Million Baht		
Minimum capital requirement for operational risk	Sep-10	Mar-10
1. Calculate by Basic Indicator Approach	347	353
2. Calculate by Standardized Approach	-	-
3. Calculate by Alternative Standardized Approach	-	-
Total minimum capital requirement for operational risk	347	353

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

Ratio	Unit : %	
	Sep-10	Mar-10
1. Total capital to risk-weighted assets	17.37	19.67
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

Minimum capital requirement for market risk under the Standardized Approach	Amount in Million Baht	
	Sep-10	Mar-10
Interest rate risk	106	90
Equity position risk	-	-
Foreign exchange rate risk	3	10
Commodity risk	-	-
Total minimum capital requirements	109	100