

Capital Structure

As at September 30, 2012 and March 31, 2012, 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-12	Mar-12
1. Assets required to be maintained under Section 32	41,925	37,162
2. Sum of net capital for maintenance of assets under Section 32 and net balance of inter-office accounts (2.1+ 2.2)	146,109	148,689
2.1 Capital for maintenance of assets under Section 32	43,581	38,942
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	102,528	109,747
3. Total regulatory capital (3.1-3.2)	41,925	37,162
3.1 Total regulatory capital before deductions (The lowest amount among item 1 item 2 and item 2.1)	41,925	37,162
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 2012 and March 2012, 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)

Minimum capital requirement for credit risk classified by type of assets under the SA	Amount in Million Baht	
	Sep-12	Mar-12
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	319	299
2. Claims on financial institutions , non-central government public sector entities (PSEs) treated as claims on financial institutions, and securities firms	2,571	7,021
3. Claims on corporates, non-central government public sector entities (PSEs) treated as claims on corporate	16,154	14,249
4. Claims on retail portfolios	-	-
5. Claims on housing loans	-	-
6. Other assets	13	14
Non-performing claims	18	31
First-to-default credit derivatives and Securitizations	-	-
Total minimum capital requirement for credit risk under the SA	19,075	21,614

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

Minimum capital requirement for market risk (positions in the trading book)	Amount in Million Baht	
	Sep-12	Mar-12
1. Standardized approach	443	274
2. Internal model approach	-	-
Total minimum capital requirement for market risk	443	274

Table 7 Minimum capital requirement for operation risk (BIA)

Minimum capital requirement for operational risk	Amount in Million Baht	
	Sep-12	Mar-12
1. Calculate by Basic Indicator Approach	463	414
2. Calculate by Standardized Approach	-	-
3. Calculate by Alternative Standardized Approach	-	-
Total minimum capital requirement for operational risk	463	414

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

Ratio	Unit : %	
	Sep-12	Mar-12
1. Total capital to risk-weighted assets	15.74	12.50
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-12	Mar-12
Interest rate risk	389	250
Equity position risk	-	-
Foreign exchange rate risk	54	24
Commodity risk	-	-
Total minimum capital requirements	443	274