

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Bank
First Quarter of Fiscal Year Ended Mar. 2023

(In million yen, %)

Item	Current Quarter					Prior Quarter					
	Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value	
	No maturity	< 6 months	6 months to < 1yr	≥ 1yr		No maturity	< 6 months	6 months to < 1yr	≥ 1yr		
Available stable funding (ASF) items (1)											
1	Capital; of which:	7,545,354	0	0	3,287,242	10,832,596	7,769,543	0	0	3,319,832	11,089,376
2	Common Equity Tier 1 capital, Additional Tier 1 capital and Tier 2 capital (excluding the proportion of Tier 2 instruments with residual maturity of less than one year) before the application of capital deductions	7,545,354	0	0	3,003,847	10,549,202	7,769,543	0	0	3,087,413	10,856,956
3	Other capital instruments that are not included in the above category	0	0	0	283,394	283,394	0	0	0	232,419	232,419
4	Funding from retail and small business customers; of which:	50,642,383	37,233	0	84,679	46,536,949	49,947,305	25,659	0	78,006	45,875,364
5	Stable deposits	16,812,293	0	0	0	15,971,678	16,433,807	0	0	0	15,612,117
6	Less stable deposits	33,830,090	37,233	0	84,679	30,565,270	33,513,497	25,659	0	78,006	30,263,247
7	Wholesale funding; of which:	57,942,401	67,202,027	4,684,025	7,385,014	44,700,002	63,979,191	56,574,249	3,815,829	6,644,313	44,486,334
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	57,942,401	67,202,027	4,684,025	7,385,014	44,700,002	63,979,191	56,574,249	3,815,829	6,644,313	44,486,334
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	6,303,793	1,441,476	0	0	94,465	5,686,000	1,141,787	0	0	94,972
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	6,303,793	1,441,476	0	0	94,465	5,686,000	1,141,787	0	0	94,972
14	Total available stable funding	/	/	/	/	102,164,014	/	/	/	/	101,546,047
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,587,394	/	/	/	/	2,799,554
16	Deposits held at financial institutions for operational purposes	343,194	0	0	0	171,734	314,460	0	0	0	157,352
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	3,467,380	31,919,239	8,297,973	60,914,727	70,206,385	3,733,079	29,573,571	8,185,435	59,116,668	67,413,658
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	56,242	2,484,464	0	110,063	110,063	34,878	2,487,938	61,346	98,944	129,617
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	824,640	8,379,215	2,388,675	9,655,337	12,314,729	1,058,448	8,756,669	2,203,412	9,247,784	12,024,252
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	591,495	20,251,618	5,620,417	40,716,791	47,519,297	547,219	17,569,671	5,574,796	39,314,451	44,890,748
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	83	1,639,161	305,201	1,823,488	2,157,503	2,573	1,445,761	268,658	1,617,961	1,910,557
22	Residential mortgages; of which:	0	5,351	43,615	7,692,062	5,711,219	0	6,017	41,172	7,733,878	5,748,027
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	629	1,670	4,257,586	2,768,581	0	592	1,712	4,246,820	2,761,585
24	Securities that are not in default and do not qualify as HQLA and other similar assets	1,995,001	798,590	245,265	2,740,472	4,551,076	2,092,533	753,273	304,707	2,721,609	4,621,011
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,530,827	4,157,513	156,405	5,996,205	11,001,738	6,396,630	3,015,275	109,222	5,121,342	10,538,020
27	Physical traded commodities, including gold	0	/	/	/	0	0	/	/	/	0
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs (including those that are not recorded on consolidated balance sheet)	/	/	/	1,080,084	918,071	/	/	/	1,094,227	930,093
29	Derivative assets	/	/	/	0	0	/	/	/	271,219	271,219
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	3,875,786	193,789	/	/	/	2,699,988	134,999
31	All other assets not included in the above categories	6,530,827	4,157,513	156,405	1,040,335	9,889,877	6,396,630	3,015,275	109,222	1,055,907	9,201,708
32	Off-balance sheet items	/	/	/	117,729,484	2,449,450	/	/	/	112,862,564	2,195,348
33	Total required stable funding	/	/	/	/	87,416,703	/	/	/	/	83,103,934
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	116.8%	/	/	/	/	122.1%