

**Disclosure of Quantitative Information about Non-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		
<b>Available stable funding (ASF) items (1)</b>											
1	Capital; of which:	6,531,417	0	0	3,287,242	9,818,660	6,905,860	0	0	3,319,832	10,225,693
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	6,531,417	0	0	3,003,847	9,535,265	6,905,860	0	0	3,087,413	9,993,273
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:	50,642,384	36,466	0	84,679	46,536,259	49,947,305	24,980	0	78,006	45,874,754
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	36,466	0	84,679	30,564,581	33,513,498	24,980	0	78,006	30,262,637
7	Wholesale funding; of which:	55,763,417	63,370,917	4,551,203	7,354,487	43,363,603	61,896,200	53,350,789	3,612,189	6,625,088	43,126,410
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	55,763,417	63,370,917	4,551,203	7,354,487	43,363,603	61,896,200	53,350,789	3,612,189	6,625,088	43,126,410
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	3,489,497	1,304,200	0	0	59,874	2,651,062	974,368	0	0	59,962
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	3,489,497	1,304,200	0	0	59,874	2,651,062	974,368	0	0	59,962
14	Total available stable funding	/	/	/	/	99,778,397	/	/	/	/	99,286,819
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA	/	/	/	/	3,462,294	/	/	/	/	2,704,303
16	Deposits held at financial institutions for operational purposes	248,560	0	0	0	124,417	257,745	0	0	0	128,994
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	2,544,021	27,624,981	7,901,507	59,938,520	68,060,675	2,938,948	25,119,172	7,691,477	58,237,853	65,166,713
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	1,044,928	0	110,063	110,063	0	1,216,089	59,134	98,944	128,511
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	15,811	7,202,644	2,277,190	9,755,966	12,043,084	317,282	7,231,555	1,996,677	9,380,214	11,564,243
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	577,695	18,628,504	5,390,885	39,998,108	46,042,720	541,454	15,982,013	5,342,377	38,647,926	43,469,589
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	83	1,608,036	305,201	1,823,488	2,141,940	2,573	1,418,914	268,658	1,617,961	1,897,134
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	1,950,513	743,552	189,815	2,382,319	4,153,587	2,080,211	683,495	252,116	2,376,889	4,256,341
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	4,970,204	4,166,246	167,651	5,590,483	9,717,507	4,639,263	3,015,071	109,049	4,803,634	8,977,525
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)	/	/	/	1,335,806	1,135,435	/	/	/	1,295,795	1,101,425
29	Derivative assets	/	/	/	0	0	/	/	/	277,558	277,558
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	3,203,241	160,162	/	/	/	2,172,941	108,647
31	All other assets not included in the above categories	4,970,204	4,166,246	167,651	1,051,435	8,421,909	4,639,263	3,015,071	109,049	1,057,339	7,489,894
32	Off-balance sheet items	/	/	/	118,243,083	2,467,266	/	/	/	113,289,362	2,214,690
33	Total required stable funding	/	/	/	/	83,832,161	/	/	/	/	79,192,228
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	119.0%	/	/	/	/	125.3%