

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Bank

Second 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:	7,624,052	0	0	3,313,632	10,937,684	7,545,354	0	0	3,287,242	10,832,596
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	7,624,052	0	0	2,981,862	10,605,914	7,545,354	0	0	3,003,847	10,549,202
3	Other capital instruments that are not included in the above category	0	0	0	331,770	331,770	0	0	0	283,394	283,394
4	Funding from retail and small business customers; of which:	50,229,777	1,544	33,529	54,746	46,119,674	50,642,383	37,233	0	84,679	46,536,949
5	Stable deposits	16,531,215	0	0	0	15,704,654	16,812,293	0	0	0	15,971,678
6	Less stable deposits	33,698,562	1,544	33,529	54,746	30,415,019	33,830,090	37,233	0	84,679	30,565,270
7	Wholesale funding; of which:	59,844,600	67,202,625	5,750,862	7,631,591	48,039,412	57,942,401	67,202,027	4,684,025	7,385,014	44,700,002
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	59,844,600	67,202,625	5,750,862	7,631,591	48,039,412	57,942,401	67,202,027	4,684,025	7,385,014	44,700,002
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	6,309,825	1,157,720	0	0	94,595	6,303,793	1,441,476	0	0	94,465
12	Derivative liabilities	/	/	/	/	/	/	/	/	/	/
13	All other liabilities and equity not included in the above categories	6,309,825	1,157,720	0	0	94,595	6,303,793	1,441,476	0	0	94,465
14	Total available stable funding	/	/	/	/	105,191,366	/	/	/	/	102,164,014
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,918,320	/	/	/	/	3,587,394
16	Deposits held at financial institutions for operational purposes	557,919	0	0	0	279,104	343,194	0	0	0	171,734
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	4,972,923	33,260,011	9,333,910	62,520,308	72,668,904	3,467,380	31,919,239	8,297,973	60,914,727	70,206,385
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	51,314	4,273,594	0	110,063	110,063	56,242	2,484,464	0	110,063	110,063
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,346,832	7,162,089	2,591,442	10,090,698	12,912,709	824,640	8,379,215	2,388,675	9,655,337	12,314,729
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	548,977	21,009,829	6,393,487	42,103,314	49,508,509	591,495	20,251,618	5,620,417	40,716,791	47,519,297
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	69	1,532,798	395,462	1,765,634	2,111,837	83	1,639,161	305,201	1,823,488	2,157,503
22	Residential mortgages; of which:	0	4,363	42,297	7,621,865	5,647,839	0	5,351	43,615	7,692,062	5,711,219
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	701	1,616	4,270,385	2,776,909	0	629	1,670	4,257,586	2,768,581
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,025,798	810,133	306,682	2,594,366	4,489,782	1,995,001	798,590	245,265	2,740,472	4,551,076
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,316,261	3,672,857	154,963	6,618,787	10,462,865	6,530,827	4,157,513	156,405	5,996,205	11,001,738
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)	/	/	/	986,714	838,707	/	/	/	1,080,084	918,071
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	4,686,037	234,301	/	/	/	3,875,786	193,789
31	All other assets not included in the above categories	6,316,261	3,672,857	154,963	946,034	9,389,856	6,530,827	4,157,513	156,405	1,040,335	9,889,877
32	Off-balance sheet items	/	/	/	122,514,707	2,557,321	/	/	/	117,729,484	2,449,450
33	Total required stable funding	/	/	/	/	89,886,516	/	/	/	/	87,416,703
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	117.0%	/	/	/	/	116.8%