

**Disclosure of Quantitative Information about Non-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		
<b>Available stable funding (ASF) items (1)</b>											
1	Capital; of which:	6,470,834	0	0	3,313,632	9,784,467	6,531,417	0	0	3,287,242	9,818,660
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	6,470,834	0	0	2,981,862	9,452,697	6,531,417	0	0	3,003,847	9,535,265
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:	50,229,778	0	33,529	54,746	46,118,284	50,642,384	36,466	0	84,679	46,536,259
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	33,698,563	0	33,529	54,746	30,413,630	33,830,090	36,466	0	84,679	30,564,581
7	Wholesale funding; of which:	56,522,963	62,763,313	5,578,978	7,332,559	45,978,083	55,763,417	63,370,917	4,551,203	7,354,487	43,363,603
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	56,522,963	62,763,313	5,578,978	7,332,559	45,978,083	55,763,417	63,370,917	4,551,203	7,354,487	43,363,603
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	3,670,197	1,040,732	0	0	59,704	3,489,497	1,304,200	0	0	59,874
12	Derivative liabilities	/	/	/	0	0	/	/	/	/	0
13	All other liabilities and equity not included in the above categories	3,670,197	1,040,732	0	0	59,704	3,489,497	1,304,200	0	0	59,874
14	Total available stable funding	/	/	/	/	101,940,539	/	/	/	/	99,778,397
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA	/	/	/	/	3,737,788	/	/	/	/	3,462,294
16	Deposits held at financial institutions for operational purposes	448,809	0	0	0	224,549	248,560	0	0	0	124,417
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	2,735,490	29,997,386	8,991,239	61,520,153	70,253,484	2,544,021	27,624,981	7,901,507	59,938,520	68,060,675
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	2,960,614	0	110,063	110,063	0	1,044,928	0	110,063	110,063
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	381,969	7,138,882	2,527,854	10,118,051	12,584,489	15,811	7,202,644	2,277,190	9,755,966	12,043,084
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	543,151	19,119,483	6,197,105	41,238,642	47,802,232	577,695	18,628,504	5,390,885	39,998,108	46,042,720
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	69	1,507,895	395,462	1,765,634	2,099,386	83	1,608,036	305,201	1,823,488	2,141,940
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	1,810,370	774,040	223,981	2,431,530	4,108,860	1,950,513	743,552	189,815	2,382,319	4,153,587
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	4,878,238	4,292,003	161,923	5,938,566	9,586,909	4,970,204	4,166,246	167,651	5,590,483	9,717,507
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)	/	/	/	1,293,408	1,099,397	/	/	/	1,335,806	1,135,435
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	3,703,653	185,182	/	/	/	3,203,241	160,162
31	All other assets not included in the above categories	4,878,238	4,292,003	161,923	941,504	8,302,329	4,970,204	4,166,246	167,651	1,051,435	8,421,909
32	Off-balance sheet items	/	/	/	122,958,097	2,575,838	/	/	/	118,243,083	2,467,266
33	Total required stable funding	/	/	/	/	86,378,570	/	/	/	/	83,832,161
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	118.0%	/	/	/	/	119.0%