

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Bank
Third 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:	7,710,071	0	0	3,267,775	10,977,846	7,624,052	0	0	3,313,632	10,937,684
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	7,710,071	0	0	2,915,290	10,625,362	7,624,052	0	0	2,981,862	10,605,914
3	Other capital instruments that are not included in the above category	0	0	0	352,484	352,484	0	0	0	331,770	331,770
4	Funding from retail and small business customers; of which:	50,985,023	2,649	31,083	50,689	46,817,544	50,229,777	1,544	33,529	54,746	46,119,674
5	Stable deposits	16,999,485	0	0	0	16,149,511	16,531,215	0	0	0	15,704,654
6	Less stable deposits	33,985,537	2,649	31,083	50,689	30,668,033	33,698,562	1,544	33,529	54,746	30,415,019
7	Wholesale funding; of which:	56,846,856	67,381,592	4,195,352	7,519,173	46,987,282	59,844,600	67,202,625	5,750,862	7,631,591	48,039,412
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	56,846,856	67,381,592	4,195,352	7,519,173	46,987,282	59,844,600	67,202,625	5,750,862	7,631,591	48,039,412
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	7,300,960	924,820	0	0	95,578	6,309,825	1,157,720	0	0	94,595
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	7,300,960	924,820	0	0	95,578	6,309,825	1,157,720	0	0	94,595
14	Total available stable funding	/	/	/	/	104,878,251	/	/	/	/	105,191,366
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	2,691,059	/	/	/	/	3,918,320
16	Deposits held at financial institutions for operational purposes	450,458	0	0	0	225,362	557,919	0	0	0	279,104
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	4,169,403	35,743,660	8,331,479	62,193,116	72,679,326	4,972,923	33,260,011	9,333,910	62,520,308	72,668,904
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	34,914	4,264,761	0	102,675	102,675	51,314	4,273,594	0	110,063	110,063
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	1,325,834	7,763,036	2,672,039	9,543,544	12,296,967	2,346,832	7,162,089	2,591,442	10,090,698	12,912,709
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	801,479	22,877,269	5,313,244	41,751,794	49,656,012	548,977	21,009,829	6,393,487	42,103,314	49,508,509
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	4,988	1,499,309	436,110	1,578,202	1,853,448	69	1,532,798	395,462	1,765,634	2,111,837
22	Residential mortgages; of which:	0	3,622	38,321	7,571,347	5,600,689	0	4,363	42,297	7,621,865	5,647,839
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	697	1,626	4,279,640	2,782,928	0	701	1,616	4,270,385	2,776,909
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,007,174	834,970	307,873	3,223,754	5,022,982	2,025,798	810,133	306,682	2,594,366	4,489,782
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	5,374,335	4,251,820	99,380	5,696,273	9,821,977	6,316,261	3,672,857	154,963	6,618,787	10,462,865
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)	/	/	/	1,062,459	903,090	/	/	/	986,714	838,707
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	3,727,427	186,371	/	/	/	4,686,037	234,301
31	All other assets not included in the above categories	5,374,335	4,251,820	99,380	906,386	8,732,515	6,316,261	3,672,857	154,963	946,034	9,389,856
32	Off-balance sheet items	/	/	/	121,094,511	2,541,698	/	/	/	122,514,707	2,557,321
33	Total required stable funding	/	/	/	/	87,959,423	/	/	/	/	89,886,516
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	119.2%	/	/	/	/	117.0%