

Disclosure of Quantitative Information about Non-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:	6,568,185	0	0	3,267,775	9,835,960	6,470,834	0	0	3,313,632	9,784,467
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	6,568,185	0	0	2,915,290	9,483,475	6,470,834	0	0	2,981,862	9,452,697
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	0	31,083	50,689	46,815,160	50,229,778	0	33,529	54,746	46,118,284
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	33,985,538	0	31,083	50,689	30,665,649	33,698,563	0	33,529	54,746	30,413,630
7	Wholesale funding; of which:	53,795,025	64,470,084	4,003,362	6,709,713	44,676,415	56,522,963	62,763,313	5,578,978	7,332,559	45,978,083
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	53,795,025	64,470,084	4,003,362	6,709,713	44,676,415	56,522,963	62,763,313	5,578,978	7,332,559	45,978,083
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	4,203,279	753,662	0	0	59,499	3,670,197	1,040,732	0	0	59,704
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	4,203,279	753,662	0	0	59,499	3,670,197	1,040,732	0	0	59,704
14	Total available stable funding	/	/	/	/	101,387,035	/	/	/	/	101,940,539
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	2,461,452	/	/	/	/	3,737,788
16	Deposits held at financial institutions for operational purposes	335,925	0	0	0	168,095	448,809	0	0	0	224,549
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	2,792,175	31,325,292	7,938,095	60,418,910	69,463,568	2,735,490	29,997,386	8,991,239	61,520,153	70,253,484
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	3,448,450	0	102,675	102,675	0	2,960,614	0	110,063	110,063
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	325,268	6,858,186	2,547,233	9,626,068	12,031,199	381,969	7,138,882	2,527,854	10,118,051	12,584,489
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	548,479	20,252,238	5,117,275	40,775,611	47,602,315	543,151	19,119,483	6,197,105	41,238,642	47,802,232
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	4,988	1,488,558	436,110	1,578,202	1,851,383	69	1,507,895	395,462	1,765,634	2,099,386
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	1,918,426	762,793	235,263	2,343,208	4,126,688	1,810,370	774,040	223,981	2,431,530	4,108,860
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	4,747,283	4,267,238	99,901	5,221,431	9,406,142	4,878,238	4,292,003	161,923	5,938,566	9,586,909
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)	/	/	/	1,367,187	1,162,109	/	/	/	1,293,408	1,099,397
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	2,974,111	148,705	/	/	/	3,703,653	185,182
31	All other assets not included in the above categories	4,747,283	4,267,238	99,901	880,132	8,095,326	4,878,238	4,292,003	161,923	941,504	8,302,329
32	Off-balance sheet items	/	/	/	121,081,655	2,548,360	/	/	/	122,958,097	2,575,838
33	Total required stable funding	/	/	/	/	84,047,618	/	/	/	/	86,378,570
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	120.6%	/	/	/	/	118.0%