

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Bank

Fourth 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:	7,360,189	0	0	3,109,884	10,470,074	7,710,071	0	0	3,267,775	10,977,846
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	7,360,189	0	0	2,880,496	10,240,686	7,710,071	0	0	2,915,290	10,625,362
3	Other capital instruments that are not included in the above category	0	0	0	229,387	229,387	0	0	0	352,484	352,484
4	Funding from retail and small business customers; of which:	50,299,652	33,695	0	50,943	46,182,923	50,985,023	2,649	31,083	50,689	46,817,544
5	Stable deposits	16,639,326	0	0	0	15,807,360	16,999,485	0	0	0	16,149,511
6	Less stable deposits	33,660,325	33,695	0	50,943	30,375,562	33,985,537	2,649	31,083	50,689	30,668,033
7	Wholesale funding; of which:	67,636,013	62,447,786	4,496,379	10,442,363	50,576,580	56,846,856	67,381,592	4,195,352	7,519,173	46,987,282
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	67,636,013	62,447,786	4,496,379	10,442,363	50,576,580	56,846,856	67,381,592	4,195,352	7,519,173	46,987,282
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	6,383,476	1,677,179	0	0	93,982	7,300,960	924,820	0	0	95,578
12	Derivative liabilities	/	/	/	/	/	/	/	/	/	/
13	All other liabilities and equity not included in the above categories	6,383,476	1,677,179	0	0	93,982	7,300,960	924,820	0	0	95,578
14	Total available stable funding	/	/	/	/	107,323,560	/	/	/	/	104,878,251
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	2,724,770	/	/	/	/	2,691,059
16	Deposits held at financial institutions for operational purposes	427,541	0	0	0	213,905	450,458	0	0	0	225,362
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	4,780,865	30,232,540	7,945,743	62,719,139	70,791,081	4,169,403	35,743,660	8,331,479	62,193,116	72,679,326
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	67,433	2,294,523	0	104,624	104,624	34,914	4,264,761	0	102,675	102,675
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,460,884	8,706,528	1,695,751	9,955,879	12,566,534	1,325,834	7,763,036	2,672,039	9,543,544	12,296,967
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	500,724	18,450,293	5,874,514	41,808,181	47,681,167	801,479	22,877,269	5,313,244	41,751,794	49,656,012
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,830,462	457,131	1,547,153	1,841,098	4,988	1,499,309	436,110	1,578,202	1,853,448
22	Residential mortgages; of which:	0	3,993	39,870	7,489,689	5,531,336	0	3,622	38,321	7,571,347	5,600,689
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	647	1,646	4,284,160	2,785,851	0	697	1,626	4,279,640	2,782,928
24	Securities that are not in default and do not qualify as HQLA and other similar assets	1,751,823	777,201	335,607	3,360,763	4,907,418	2,007,174	834,970	307,873	3,223,754	5,022,982
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	5,446,013	4,937,635	128,414	5,090,215	10,435,178	5,374,335	4,251,820	99,380	5,696,273	9,821,977
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)	/	/	/	1,096,786	932,268	/	/	/	1,062,459	903,090
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	2,799,269	139,963	/	/	/	3,727,427	186,371
31	All other assets not included in the above categories	5,446,013	4,937,635	128,414	1,194,159	9,362,946	5,374,335	4,251,820	99,380	906,386	8,732,515
32	Off-balance sheet items	/	/	/	122,472,197	2,511,492	/	/	/	121,094,511	2,541,698
33	Total required stable funding	/	/	/	/	86,676,427	/	/	/	/	87,959,423
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	123.8%	/	/	/	/	119.2%