

Disclosure of Quantitative Information about Non-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:	6,231,770	0	0	3,109,884	9,341,654	6,568,185	0	0	3,267,775	9,835,960
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	6,231,770	0	0	2,880,496	9,112,266	6,568,185	0	0	2,915,290	9,483,475
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	31,234	0	50,943	46,180,708	50,985,023	0	31,083	50,689	46,815,160
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	31,234	0	50,943	30,373,347	33,985,538	0	31,083	50,689	30,665,649
7	Wholesale funding; of which:	64,432,912	57,662,805	4,348,784	9,508,489	48,162,353	53,795,025	64,470,084	4,003,362	6,709,713	44,676,415
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	64,432,912	57,662,805	4,348,784	9,508,489	48,162,353	53,795,025	64,470,084	4,003,362	6,709,713	44,676,415
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	3,999,862	1,628,732	0	0	58,711	4,203,279	753,662	0	0	59,499
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	3,999,862	1,628,732	0	0	58,711	4,203,279	753,662	0	0	59,499
14	Total available stable funding	/	/	/	/	103,743,427	/	/	/	/	101,387,035
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	2,367,989	/	/	/	/	2,461,452
16	Deposits held at financial institutions for operational purposes	328,392	0	0	0	164,330	335,925	0	0	0	168,095
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	2,758,056	26,291,989	7,448,595	60,841,518	67,925,992	2,792,175	31,325,292	7,938,095	60,418,910	69,463,568
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	840,559	0	104,624	104,624	0	3,448,450	0	102,675	102,675
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	341,485	7,779,353	1,455,840	10,159,504	12,166,829	325,268	6,858,186	2,547,233	9,626,068	12,031,199
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	480,656	16,984,495	5,712,992	40,730,573	46,007,062	548,479	20,252,238	5,117,275	40,775,611	47,602,315
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,808,928	457,131	1,547,153	1,841,046	4,988	1,488,558	436,110	1,578,202	1,851,383
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	1,935,915	683,586	239,892	2,357,126	4,116,139	1,918,426	762,793	235,263	2,343,208	4,126,688
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	4,697,086	4,879,024	128,356	4,798,413	9,909,020	4,747,283	4,267,238	99,901	5,221,431	9,406,142
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)	/	/	/	1,450,985	1,233,337	/	/	/	1,367,187	1,162,109
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	2,140,068	107,003	/	/	/	2,974,111	148,705
31	All other assets not included in the above categories	4,697,086	4,879,024	128,356	1,207,359	8,568,679	4,747,283	4,267,238	99,901	880,132	8,095,326
32	Off-balance sheet items	/	/	/	124,168,034	2,598,021	/	/	/	121,081,655	2,548,360
33	Total required stable funding	/	/	/	/	82,965,355	/	/	/	/	84,047,618
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	125.0%	/	/	/	/	120.6%