

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Bank
First Quarter of Fiscal Year Ended Mar. 2024

(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:	7,732,846	0	0	3,027,492	10,760,338	7,360,189	0	0	3,109,884	10,470,074
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	7,732,846	0	0	2,766,368	10,499,214	7,360,189	0	0	2,880,496	10,240,686
3	Other capital instruments that are not included in the above category	0	0	0	261,124	261,124	0	0	0	229,387	229,387
4	Funding from retail and small business customers; of which:	51,029,425	55,445	0	55,047	46,883,655	50,299,652	33,695	0	50,943	46,182,923
5	Stable deposits	17,044,485	0	0	0	16,192,261	16,639,326	0	0	0	15,807,360
6	Less stable deposits	33,984,939	55,445	0	55,047	30,691,393	33,660,325	33,695	0	50,943	30,375,562
7	Wholesale funding; of which:	60,569,700	71,621,622	5,307,273	11,175,834	51,995,713	67,636,013	62,447,786	4,496,379	10,442,363	50,576,580
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	60,569,700	71,621,622	5,307,273	11,175,834	51,995,713	67,636,013	62,447,786	4,496,379	10,442,363	50,576,580
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	6,386,847	4,248,411	0	0	93,671	6,383,476	1,677,179	0	0	93,982
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	6,386,847	4,248,411	0	0	93,671	6,383,476	1,677,179	0	0	93,982
14	Total available stable funding	/	/	/	/	109,733,379	/	/	/	/	107,323,560
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,645,774	/	/	/	/	2,724,770
16	Deposits held at financial institutions for operational purposes	383,422	0	0	0	191,711	427,541	0	0	0	213,905
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	5,002,940	33,218,735	8,372,012	63,991,947	73,407,921	4,780,865	30,232,540	7,945,743	62,719,139	70,791,081
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	25,076	2,739,228	147,084	109,988	183,530	67,433	2,294,523	0	104,624	104,624
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,146,736	9,950,772	1,633,961	10,630,454	13,308,001	2,460,884	8,706,528	1,695,751	9,955,879	12,566,534
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	475,555	19,413,255	6,296,980	42,770,280	49,144,368	500,724	18,450,293	5,874,514	41,808,181	47,681,167
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	16	1,543,178	804,386	2,181,879	2,402,548	0	1,830,462	457,131	1,547,153	1,841,098
22	Residential mortgages; of which:	0	9,643	15,988	7,480,400	5,520,633	0	3,993	39,870	7,489,689	5,531,336
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	3,982	2,333	4,252,616	2,767,358	0	647	1,646	4,284,160	2,785,851
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,355,573	1,105,835	277,998	3,000,823	5,251,387	1,751,823	777,201	335,607	3,360,763	4,907,418
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,087,054	4,439,125	108,503	6,094,088	10,520,660	5,446,013	4,937,635	128,414	5,090,215	10,435,178
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)	/	/	/	1,226,931	1,042,891	/	/	/	1,096,786	932,268
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	3,894,485	194,724	/	/	/	2,799,269	139,963
31	All other assets not included in the above categories	6,087,054	4,439,125	108,503	972,671	9,283,045	5,446,013	4,937,635	128,414	1,194,159	9,362,946
32	Off-balance sheet items	/	/	/	125,840,399	2,645,037	/	/	/	122,472,197	2,511,492
33	Total required stable funding	/	/	/	/	90,411,105	/	/	/	/	86,676,427
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	121.3%	/	/	/	/	123.8%