

Disclosure of Quantitative Information about Non-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:	6,475,583	0	0	3,027,492	9,503,075	6,231,770	0	0	3,109,884	9,341,654
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	6,475,583	0	0	2,766,368	9,241,951	6,231,770	0	0	2,880,496	9,112,266
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	33,730	0	55,047	46,864,112	50,299,652	31,234	0	50,943	46,180,708
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	33,730	0	55,047	30,671,850	33,660,325	31,234	0	50,943	30,373,347
7	Wholesale funding; of which:	57,835,878	64,802,139	5,139,213	10,020,965	49,366,149	64,432,912	57,662,805	4,348,784	9,508,489	48,162,353
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	57,835,878	64,802,139	5,139,213	10,020,965	49,366,149	64,432,912	57,662,805	4,348,784	9,508,489	48,162,353
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	3,639,458	4,143,664	0	0	58,061	3,999,862	1,628,732	0	0	58,711
12	Derivative liabilities	/	/	/	0	/	/	/	/	/	0
13	All other liabilities and equity not included in the above categories	3,639,458	4,143,664	0	0	58,061	3,999,862	1,628,732	0	0	58,711
14	Total available stable funding	/	/	/	/	105,791,399	/	/	/	/	103,743,427
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,178,023	/	/	/	/	2,367,989
16	Deposits held at financial institutions for operational purposes	317,331	0	0	0	158,665	328,392	0	0	0	164,330
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	2,772,294	27,807,719	7,930,066	62,566,771	70,226,797	2,758,056	26,291,989	7,448,595	60,841,518	67,925,992
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	1,650,064	147,084	109,988	183,530	0	840,559	0	104,624	104,624
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	406,916	7,125,124	1,431,268	10,799,360	12,686,509	341,485	7,779,353	1,455,840	10,159,504	12,166,829
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	460,203	18,018,975	6,139,121	41,618,666	47,435,332	480,656	16,984,495	5,712,992	40,730,573	46,007,062
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	16	1,537,216	804,386	2,164,350	2,388,173	0	1,808,928	457,131	1,547,153	1,841,046
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	1,905,174	1,003,911	196,604	2,558,355	4,400,791	1,935,915	683,586	239,892	2,357,126	4,116,139
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	5,253,435	4,357,733	105,625	5,743,021	9,831,995	4,697,086	4,879,024	128,356	4,798,413	9,909,020
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)	/	/	/	1,471,320	1,250,622	/	/	/	1,450,985	1,233,337
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	3,245,218	162,260	/	/	/	2,140,068	107,003
31	All other assets not included in the above categories	5,253,435	4,357,733	105,625	1,026,481	8,419,111	4,697,086	4,879,024	128,356	1,207,359	8,568,679
32	Off-balance sheet items	/	/	/	127,737,026	2,731,392	/	/	/	124,168,034	2,598,021
33	Total required stable funding	/	/	/	/	86,126,874	/	/	/	/	82,965,355
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	122.8%	/	/	/	/	125.0%