

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Bank
Second 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:	7,807,946	0	0	3,456,946	11,264,892	7,732,846	0	0	3,027,492	10,760,338
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	7,807,946	0	0	3,232,646	11,040,593	7,732,846	0	0	2,766,368	10,499,214
3	Other capital instruments that are not included in the above category	0	0	0	224,299	224,299	0	0	0	261,124	261,124
4	Funding from retail and small business customers; of which:	50,794,297	0	14,428	41,926	46,610,289	51,029,425	55,445	0	55,047	46,883,655
5	Stable deposits	16,810,203	0	0	0	15,969,693	17,044,485	0	0	0	16,192,261
6	Less stable deposits	33,984,094	0	14,428	41,926	30,640,596	33,984,939	55,445	0	55,047	30,691,393
7	Wholesale funding; of which:	60,878,328	73,545,247	4,861,245	11,534,952	51,773,153	60,569,700	71,621,622	5,307,273	11,175,834	51,995,713
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	60,878,328	73,545,247	4,861,245	11,534,952	51,773,153	60,569,700	71,621,622	5,307,273	11,175,834	51,995,713
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	6,514,191	668,136	0	0	95,429	6,386,847	4,248,411	0	0	93,671
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	6,514,191	668,136	0	0	95,429	6,386,847	4,248,411	0	0	93,671
14	Total available stable funding	/	/	/	/	109,743,765	/	/	/	/	109,733,379
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,493,400	/	/	/	/	3,645,774
16	Deposits held at financial institutions for operational purposes	527,295	0	0	0	263,799	383,422	0	0	0	191,711
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	5,266,532	31,263,567	8,325,621	65,590,726	74,813,396	5,002,940	33,218,735	8,372,012	63,991,947	73,407,921
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	64,046	1,604,326	635,541	104,508	422,279	25,076	2,739,228	147,084	109,988	183,530
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,230,579	9,329,941	2,069,880	11,041,191	13,889,162	2,146,736	9,950,772	1,633,961	10,630,454	13,308,001
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	283,302	19,337,825	5,341,735	43,726,081	49,318,814	475,555	19,413,255	6,296,980	42,770,280	49,144,368
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,285,772	772,484	2,586,835	2,653,148	16	1,543,178	804,386	2,181,879	2,402,548
22	Residential mortgages; of which:	0	3,555	41,843	7,328,532	5,396,961	0	9,643	15,988	7,480,400	5,520,633
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	693	1,567	4,274,954	2,779,851	0	3,982	2,333	4,252,616	2,767,358
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,688,604	987,919	236,621	3,390,412	5,786,178	2,355,573	1,105,835	277,998	3,000,823	5,251,387
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,357,889	3,894,451	109,849	7,893,948	11,081,391	6,087,054	4,439,125	108,503	6,094,088	10,520,660
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)	/	/	/	1,414,796	1,202,576	/	/	/	1,226,931	1,042,891
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	5,345,488	267,274	/	/	/	3,894,485	194,724
31	All other assets not included in the above categories	6,357,889	3,894,451	109,849	1,133,663	9,611,540	6,087,054	4,439,125	108,503	972,671	9,283,045
32	Off-balance sheet items	/	/	/	128,440,478	2,716,938	/	/	/	125,840,399	2,645,037
33	Total required stable funding	/	/	/	/	92,368,926	/	/	/	/	90,411,105
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	118.8%	/	/	/	/	121.3%