

Disclosure of Quantitative Information about Non-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:	6,423,892	0	0	3,456,946	9,880,838	6,475,583	0	0	3,027,492	9,503,075
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	6,423,892	0	0	3,232,646	9,656,538	6,475,583	0	0	2,766,368	9,241,951
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:	50,771,833	0	14,428	41,926	46,590,071	51,029,425	33,730	0	55,047	46,864,112
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	33,961,629	0	14,428	41,926	30,620,378	33,984,939	33,730	0	55,047	30,671,850
7	Wholesale funding; of which:	57,804,707	68,091,002	4,659,864	10,448,762	49,188,472	57,835,878	64,802,139	5,139,213	10,020,965	49,366,149
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	57,804,707	68,091,002	4,659,864	10,448,762	49,188,472	57,835,878	64,802,139	5,139,213	10,020,965	49,366,149
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	4,257,514	368,100	0	0	57,986	3,639,458	4,143,664	0	0	58,061
12	Derivative liabilities				0						0
13	All other liabilities and equity not included in the above categories	4,257,514	368,100	0	0	57,986	3,639,458	4,143,664	0	0	58,061
14	Total available stable funding					105,717,368					105,791,399
Required stable funding (RSF) items (2)											
15	HQLA					3,201,900					3,178,023
16	Deposits held at financial institutions for operational purposes	444,254	0	0	0	222,279	317,331	0	0	0	158,665
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	2,940,503	26,963,838	7,936,576	63,633,729	71,292,280	2,772,294	27,807,719	7,930,066	62,566,771	70,226,797
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	1,090,592	635,541	104,508	422,279	0	1,650,064	147,084	109,988	183,530
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	419,187	7,052,842	1,974,234	11,316,802	13,490,676	406,916	7,125,124	1,431,268	10,799,360	12,686,509
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	270,922	17,904,148	5,155,123	42,512,647	47,525,965	460,203	18,018,975	6,139,121	41,618,666	47,435,332
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,257,436	772,484	2,586,835	2,653,119	16	1,537,216	804,386	2,164,350	2,388,173
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	2,250,393	912,699	129,834	2,371,237	4,456,397	1,905,174	1,003,911	196,604	2,558,355	4,400,791
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	5,496,944	3,896,751	108,937	6,363,003	10,400,706	5,253,435	4,357,733	105,625	5,743,021	9,831,995
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)				1,680,022	1,428,019				1,471,320	1,250,622
29	Derivative assets				0	0				0	0
30	Derivative liabilities (before deduction of variation margin posted)				3,503,962	175,198				3,245,218	162,260
31	All other assets not included in the above categories	5,496,944	3,896,751	108,937	1,179,017	8,797,489	5,253,435	4,357,733	105,625	1,026,481	8,419,111
32	Off-balance sheet items				130,641,008	2,822,224				127,737,026	2,731,392
33	Total required stable funding					87,939,390					86,126,874
34	Non-consolidated net stable funding ratio (NSFR)					120.2%					122.8%