

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Bank

Third 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:	8,222,769	0	0	3,212,315	11,435,084	7,807,946	0	0	3,456,946	11,264,892
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	8,222,769	0	0	2,987,310	11,210,079	7,807,946	0	0	3,232,646	11,040,593
3	Other capital instruments that are not included in the above category	0	0	0	225,005	225,005	0	0	0	224,299	224,299
4	Funding from retail and small business customers; of which:	51,618,986	0	14,045	74,351	47,406,566	50,794,297	0	14,428	41,926	46,610,289
5	Stable deposits	17,249,706	0	0	0	16,387,220	16,810,203	0	0	0	15,969,693
6	Less stable deposits	34,369,280	0	14,045	74,351	31,019,346	33,984,094	0	14,428	41,926	30,640,596
7	Wholesale funding; of which:	60,282,880	76,785,384	4,571,341	11,191,788	50,036,294	60,878,328	73,545,247	4,861,245	11,534,952	51,773,153
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	60,282,880	76,785,384	4,571,341	11,191,788	50,036,294	60,878,328	73,545,247	4,861,245	11,534,952	51,773,153
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	6,416,098	1,141,525	0	0	96,276	6,514,191	668,136	0	0	95,429
12	Derivative liabilities	/	/	/	/	/	/	/	/	/	/
13	All other liabilities and equity not included in the above categories	6,416,098	1,141,525	0	0	96,276	6,514,191	668,136	0	0	95,429
14	Total available stable funding	/	/	/	/	108,974,222	/	/	/	/	109,743,765
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,341,602	/	/	/	/	3,493,400
16	Deposits held at financial institutions for operational purposes	377,102	0	0	0	188,707	527,295	0	0	0	263,799
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	5,281,382	37,821,792	9,116,056	62,212,857	74,458,819	5,266,532	31,263,567	8,325,621	65,590,726	74,813,396
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	50,310	4,929,074	680,763	104,122	444,504	64,046	1,604,326	635,541	104,508	422,279
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	1,688,143	9,420,175	2,951,891	10,787,552	14,012,818	2,230,579	9,329,941	2,069,880	11,041,191	13,889,162
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	267,543	22,557,011	5,167,917	40,641,088	48,184,660	283,302	19,337,825	5,341,735	43,726,081	49,318,814
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	3,908	2,467,664	554,279	2,334,355	2,878,387	0	1,285,772	772,484	2,586,835	2,653,148
22	Residential mortgages; of which:	0	3,041	39,765	7,252,326	5,330,890	0	3,555	41,843	7,328,532	5,396,961
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	693	1,567	4,274,954	2,779,851
24	Securities that are not in default and do not qualify as HQLA and other similar assets	3,275,384	912,489	275,717	3,427,768	6,485,946	2,688,604	987,919	236,621	3,390,412	5,786,178
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,707,275	3,097,202	117,560	6,659,141	11,087,308	6,357,889	3,894,451	109,849	7,893,948	11,081,391
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)	/	/	/	1,465,010	1,245,259	/	/	/	1,414,796	1,202,576
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	4,173,685	208,684	/	/	/	5,345,488	267,274
31	All other assets not included in the above categories	6,707,275	3,097,202	117,560	1,020,445	9,633,365	6,357,889	3,894,451	109,849	1,133,663	9,611,540
32	Off-balance sheet items	/	/	/	127,179,754	2,634,764	/	/	/	128,440,478	2,716,938
33	Total required stable funding	/	/	/	/	91,711,203	/	/	/	/	92,368,926
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	118.8%	/	/	/	/	118.8%