

Disclosure of Quantitative Information about Non-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:	6,845,559	0	0	3,212,315	10,057,874	6,423,892	0	0	3,456,946	9,880,838
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	6,845,559	0	0	2,987,310	9,832,869	6,423,892	0	0	3,232,646	9,656,538
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:	51,616,285	0	14,045	74,351	47,404,135	50,771,833	0	14,428	41,926	46,590,071
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	34,366,579	0	14,045	74,351	31,016,914	33,961,629	0	14,428	41,926	30,620,378
7	Wholesale funding; of which:	57,677,336	70,063,133	4,325,618	10,530,814	47,795,144	57,804,707	68,091,002	4,659,864	10,448,762	49,188,472
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	57,677,336	70,063,133	4,325,618	10,530,814	47,795,144	57,804,707	68,091,002	4,659,864	10,448,762	49,188,472
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	3,344,047	916,009	0	0	57,986	4,257,514	368,100	0	0	57,986
12	Derivative liabilities	/	/	/	/	/	/	/	/	/	/
13	All other liabilities and equity not included in the above categories	3,344,047	916,009	0	0	57,986	4,257,514	368,100	0	0	57,986
14	Total available stable funding	/	/	/	/	105,315,141	/	/	/	/	105,717,368
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,072,216	/	/	/	/	3,201,900
16	Deposits held at financial institutions for operational purposes	314,189	0	0	0	157,239	444,254	0	0	0	222,279
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	3,564,156	32,633,289	8,582,972	60,108,782	70,582,847	2,940,503	26,963,838	7,936,576	63,633,729	71,292,280
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	3,475,686	680,763	104,122	444,504	0	1,090,592	635,541	104,508	422,279
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	600,863	7,079,765	2,692,640	10,952,372	13,531,362	419,187	7,052,842	1,974,234	11,316,802	13,490,676
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	287,609	21,204,463	4,978,934	39,413,518	46,430,950	270,922	17,904,148	5,155,123	42,512,647	47,525,965
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	3,908	2,462,479	554,279	2,334,355	2,878,387	0	1,257,436	772,484	2,586,835	2,653,119
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	2,675,683	870,332	190,868	2,386,442	4,845,140	2,250,393	912,699	129,834	2,371,237	4,456,397
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	5,562,221	3,092,710	117,394	5,223,666	9,820,576	5,496,944	3,896,751	108,937	6,363,003	10,400,706
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)	/	/	/	1,372,025	1,166,221	/	/	/	1,680,022	1,428,019
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	2,800,671	140,033	/	/	/	3,503,962	175,198
31	All other assets not included in the above categories	5,562,221	3,092,710	117,394	1,050,969	8,514,321	5,496,944	3,896,751	108,937	1,179,017	8,797,489
32	Off-balance sheet items	/	/	/	129,000,532	2,737,633	/	/	/	130,641,008	2,822,224
33	Total required stable funding	/	/	/	/	86,370,514	/	/	/	/	87,939,390
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	121.9%	/	/	/	/	120.2%