

**Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio**

Mizuho Bank

Fourth 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		
<b>Available stable funding (ASF) items (1)</b>											
1	Capital; of which:	7,988,209	0	0	3,213,720	11,201,930	8,222,769	0	0	3,212,315	11,435,084
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	7,988,209	0	0	2,960,972	10,949,182	8,222,769	0	0	2,987,310	11,210,079
3	Other capital instruments that are not included in the above category	0	0	0	252,747	252,747	0	0	0	225,005	225,005
4	Funding from retail and small business customers; of which:	51,257,587	14,694	42,576	36,336	47,066,814	51,618,986	0	14,045	74,351	47,406,566
5	Stable deposits	16,942,123	0	0	0	16,095,017	17,249,706	0	0	0	16,387,220
6	Less stable deposits	34,315,464	14,694	42,576	36,336	30,971,797	34,369,280	0	14,045	74,351	31,019,346
7	Wholesale funding; of which:	70,951,224	75,784,801	6,899,323	10,140,922	52,947,065	60,282,880	76,785,384	4,571,341	11,191,788	50,036,294
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	70,951,224	75,784,801	6,899,323	10,140,922	52,947,065	60,282,880	76,785,384	4,571,341	11,191,788	50,036,294
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	6,155,899	173,944	0	0	96,925	6,416,098	1,141,525	0	0	96,276
12	Derivative liabilities	/	/	/	0	/	/	/	0	/	0
13	All other liabilities and equity not included in the above categories	6,155,899	173,944	0	0	96,925	6,416,098	1,141,525	0	0	96,276
14	Total available stable funding	/	/	/	/	111,312,735	/	/	/	/	108,974,222
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA	/	/	/	/	4,366,604	/	/	/	/	3,341,602
16	Deposits held at financial institutions for operational purposes	567,525	0	0	0	283,917	377,102	0	0	0	188,707
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	6,462,800	38,316,012	9,726,304	64,300,603	75,368,887	5,281,382	37,821,792	9,116,056	62,212,857	74,458,819
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	81,998	9,465,352	220,608	0	110,304	50,310	4,929,074	680,763	104,122	444,504
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,334,738	8,213,686	3,133,698	12,013,632	15,275,101	1,688,143	9,420,175	2,951,891	10,787,552	14,012,818
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	256,950	20,302,895	6,108,088	41,963,711	48,107,473	267,543	22,557,011	5,167,917	40,641,088	48,184,660
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	2,517	3,033,310	725,796	3,701,616	4,029,421	3,908	2,467,664	554,279	2,334,355	2,878,387
22	Residential mortgages; of which:	0	3,607	42,369	7,150,008	5,537,587	0	3,041	39,765	7,252,326	5,330,890
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	653	1,987	2,814,541	1,830,772	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	3,789,111	330,470	221,540	3,173,250	6,338,420	3,275,384	912,489	275,717	3,427,768	6,485,946
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,176,576	2,369,520	123,953	5,512,952	9,772,051	6,707,275	3,097,202	117,560	6,659,141	11,087,308
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)	/	/	/	1,208,686	1,027,383	/	/	/	1,465,010	1,245,259
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	3,293,373	164,668	/	/	/	4,173,685	208,684
31	All other assets not included in the above categories	6,176,576	2,369,520	123,953	1,010,892	8,579,999	6,707,275	3,097,202	117,560	1,020,445	9,633,365
32	Off-balance sheet items	/	/	/	129,775,525	2,807,130	/	/	/	127,179,754	2,634,764
33	Total required stable funding	/	/	/	/	92,598,592	/	/	/	/	91,711,203
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	120.2%	/	/	/	/	118.8%