

Disclosure of Quantitative Information about Non-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		
Available stable funding (ASF) items (1)											
1	Capital; of which:	6,446,852	0	0	3,213,720	9,660,573	6,845,559	0	0	3,212,315	10,057,874
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	6,446,852	0	0	2,960,972	9,407,825	6,845,559	0	0	2,987,310	9,832,869
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:	51,255,748	14,694	42,576	36,336	47,065,159	51,616,285	0	14,045	74,351	47,404,135
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	34,313,625	14,694	42,576	36,336	30,970,142	34,366,579	0	14,045	74,351	31,016,914
7	Wholesale funding; of which:	68,261,689	66,980,283	6,713,315	9,468,326	50,739,838	57,677,336	70,063,133	4,325,618	10,530,814	47,795,144
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	68,261,689	66,980,283	6,713,315	9,468,326	50,739,838	57,677,336	70,063,133	4,325,618	10,530,814	47,795,144
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	3,460,608	185,234	0	0	57,583	3,344,047	916,009	0	0	57,986
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	3,460,608	185,234	0	0	57,583	3,344,047	916,009	0	0	57,986
14	Total available stable funding	/	/	/	/	107,523,155	/	/	/	/	105,315,141
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	4,064,049	/	/	/	/	3,072,216
16	Deposits held at financial institutions for operational purposes	508,275	0	0	0	254,292	314,189	0	0	0	157,239
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	4,067,364	31,970,633	9,234,976	62,199,489	71,606,626	3,564,156	32,633,289	8,582,972	60,108,782	70,582,847
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	6,511,834	220,608	0	110,304	0	3,475,686	680,763	104,122	444,504
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	675,806	6,213,539	2,878,557	12,274,438	14,848,167	600,863	7,079,765	2,692,640	10,952,372	13,531,362
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	299,594	18,990,425	5,928,080	40,433,862	46,139,694	287,609	21,204,463	4,978,934	39,413,518	46,430,950
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	2,462,479	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	3,091,963	251,226	165,361	2,341,179	4,970,872	2,675,683	870,332	190,868	2,386,442	4,845,140
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	5,237,400	2,379,636	120,866	5,055,284	9,047,676	5,562,221	3,092,710	117,394	5,223,666	9,820,576
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)	/	/	/	1,472,989	1,252,041	/	/	/	1,372,025	1,166,221
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	2,550,169	127,508	/	/	/	2,800,671	140,033
31	All other assets not included in the above categories	5,237,400	2,379,636	120,866	1,032,125	7,668,126	5,562,221	3,092,710	117,394	1,050,969	8,514,321
32	Off-balance sheet items	/	/	/	136,591,351	2,941,395	/	/	/	129,000,532	2,737,633
33	Total required stable funding	/	/	/	/	87,914,041	/	/	/	/	86,370,514
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	122.3%	/	/	/	/	121.9%