

Disclosure of Quantitative Information about Non-Consolidated Net Stable Funding Ratio

Mizuho Bank
Fourth Quarter of Fiscal Year Ended Mar. 2022

(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:	6,905,860	0	0	3,319,832	10,225,693	7,238,265	0	0	3,444,815	10,683,080
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	6,905,860	0	0	3,087,413	9,993,273	7,238,265	0	0	3,251,535	10,489,801
3	Other capital instruments that are not included in the above category	0	0	0	232,419	232,419	0	0	0	193,279	193,279
4	Funding from retail and small business customers; of which:	49,947,305	24,980	0	78,006	45,874,754	50,625,085	0	23,078	72,439	46,494,370
5	Stable deposits	16,433,807	0	0	0	15,612,117	16,771,681	0	0	0	15,933,097
6	Less stable deposits	33,513,498	24,980	0	78,006	30,262,637	33,853,403	0	23,078	72,439	30,561,272
7	Wholesale funding; of which:	61,896,200	53,350,789	3,612,189	6,625,088	43,126,410	53,590,068	55,423,707	3,296,861	6,574,842	40,767,128
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	61,896,200	53,350,789	3,612,189	6,625,088	43,126,410	53,590,068	55,423,707	3,296,861	6,574,842	40,767,128
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	2,651,062	974,368	0	0	59,962	968,807	1,169,755	0	0	61,436
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	2,651,062	974,368	0	0	59,962	968,807	1,169,755	0	0	61,436
14	Total available stable funding					99,286,819					98,006,016
Required stable funding (RSF) items (2)											
15	HQLA					2,704,303					3,036,545
16	Deposits held at financial institutions for operational purposes	257,745	0	0	0	128,994	183,156	0	0	0	91,693
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	2,938,948	25,119,172	7,691,477	58,237,853	65,166,713	3,239,701	32,302,665	7,354,528	56,127,934	64,063,100
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	1,216,089	59,134	98,944	128,511	0	8,290,960	60,035	0	30,017
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	317,282	7,231,555	1,996,677	9,380,214	11,564,243	245,231	6,051,137	2,424,118	8,841,667	11,029,678
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	541,454	15,982,013	5,342,377	38,647,926	43,469,589	566,627	16,949,302	4,519,668	37,197,744	42,519,377
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	2,573	1,418,914	268,658	1,617,961	1,897,134	266	1,388,734	325,875	1,643,524	1,925,768
22	Residential mortgages; of which:	0	6,017	41,172	7,733,878	5,748,027	0	3,986	40,168	7,798,686	5,804,792
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	592	1,712	4,246,820	2,761,585	0	667	1,417	4,230,840	2,751,088
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,080,211	683,495	252,116	2,376,889	4,256,341	2,427,842	1,007,279	310,537	2,289,835	4,679,233
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	4,639,263	3,015,071	109,049	4,803,634	8,977,525	4,800,943	1,475,480	132,838	3,999,216	8,258,186
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)				1,295,795	1,101,425				1,066,772	906,756
29	Derivative assets				277,558	277,558				483,948	483,948
30	Derivative liabilities (before deduction of variation margin posted)				2,172,941	108,647				1,432,503	71,625
31	All other assets not included in the above categories	4,639,263	3,015,071	109,049	1,057,339	7,489,894	4,800,943	1,475,480	132,838	1,015,992	6,795,855
32	Off-balance sheet items				113,289,362	2,214,690				93,095,352	2,106,733
33	Total required stable funding					79,192,228					77,556,258
34	Non-consolidated net stable funding ratio (NSFR)					125.3%					126.3%