

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Bank
Fourth Quarter of Fiscal Year Ended Mar. 2022

(In million yen, %)

(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:	7,769,543	0	0	3,319,832	11,089,376	8,075,060	0	0	3,444,815	11,519,875
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	7,769,543	0	0	3,087,413	10,856,956	8,075,060	0	0	3,251,535	11,326,595
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	25,659	0	78,006	45,875,364	50,625,084	695	23,078	72,439	46,494,996
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	33,513,497	25,659	0	78,006	30,263,247	33,853,402	695	23,078	72,439	30,561,898
7	Wholesale funding; of which:	63,979,191	56,574,249	3,815,829	6,644,313	44,486,334	55,517,745	58,616,959	3,445,947	6,594,057	41,962,363
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	63,979,191	56,574,249	3,815,829	6,644,313	44,486,334	55,517,745	58,616,959	3,445,947	6,594,057	41,962,363
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	5,686,000	1,141,787	0	0	94,972	3,207,617	1,268,039	0	0	95,051
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	5,686,000	1,141,787	0	0	94,972	3,207,617	1,268,039	0	0	95,051
14	Total available stable funding					101,546,047					100,072,286
Required stable funding (RSF) items (2)											
15	HQLA					2,799,554					3,230,399
16	Deposits held at financial institutions for operational purposes	314,460	0	0	0	157,352	258,707	0	0	0	129,468
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	3,733,079	29,573,571	8,185,435	59,116,668	67,413,658	4,024,271	36,014,218	7,633,717	57,001,436	66,082,635
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	34,878	2,487,938	61,346	98,944	129,617	32,292	9,371,509	60,035	0	30,017
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	1,058,448	8,756,669	2,203,412	9,247,784	12,024,252	940,047	7,099,123	2,519,913	8,816,435	11,388,248
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	547,219	17,569,671	5,574,796	39,314,451	44,890,748	568,718	18,518,074	4,688,755	37,891,033	43,944,373
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	2,573	1,445,761	268,658	1,617,961	1,910,557	266	1,388,760	325,875	1,643,524	1,925,782
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	2,092,533	753,273	304,707	2,721,609	4,621,011	2,483,213	1,021,525	324,844	2,495,280	4,915,203
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,396,630	3,015,275	109,222	5,121,342	10,538,020	6,322,077	1,511,692	132,978	4,196,749	9,650,446
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)				1,094,227	930,093				1,000,475	850,404
29	Derivative assets				271,219	271,219				450,955	450,955
30	Derivative liabilities (before deduction of variation margin posted)				2,699,988	134,999				1,786,977	89,348
31	All other assets not included in the above categories	6,396,630	3,015,275	109,222	1,055,907	9,201,708	6,322,077	1,511,692	132,978	958,340	8,259,737
32	Off-balance sheet items				112,862,564	2,195,348				109,493,092	2,176,761
33	Total required stable funding					83,103,934					81,269,712
34	Consolidated net stable funding ratio (NSFR)					122.1%					123.1%