

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

Mizuho Bank

Third 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:	7,238,265	0	0	3,444,815	10,683,080	7,425,305	0	0	3,634,837	11,060,142
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	7,238,265	0	0	3,251,535	10,489,801	7,425,305	0	0	3,472,957	10,898,262
3	Other capital instruments that are not included in the above category	0	0	0	193,279	193,279	0	0	0	161,880	161,880
4	Funding from retail and small business customers; of which:	50,625,085	0	23,078	72,439	46,494,370	49,953,457	0	22,372	70,310	45,861,988
5	Stable deposits	16,771,681	0	0	0	15,933,097	16,268,637	0	0	0	15,455,205
6	Less stable deposits	33,853,403	0	23,078	72,439	30,561,272	33,684,820	0	22,372	70,310	30,406,783
7	Wholesale funding; of which:	53,590,068	55,423,707	3,296,861	6,574,842	40,767,128	55,448,183	54,853,291	3,967,325	6,354,173	40,411,416
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	53,590,068	55,423,707	3,296,861	6,574,842	40,767,128	55,448,183	54,853,291	3,967,325	6,354,173	40,411,416
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	968,807	1,169,755	0	0	61,436	1,363,808	2,067,680	0	0	117,607
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	968,807	1,169,755	0	0	61,436	1,363,808	2,067,680	0	0	117,607
14	Total available stable funding					98,006,016					97,451,155
Required stable funding (RSF) items (2)											
15	HQLA					3,036,545					3,096,042
16	Deposits held at financial institutions for operational purposes	183,156	0	0	0	91,693	278,159	0	0	0	197,109
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	3,239,701	32,302,665	7,354,528	56,127,934	64,063,100	3,329,238	29,414,651	8,104,219	55,865,671	63,424,708
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	8,290,960	60,035	0	30,017	0	7,328,905	60,794	0	30,397
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	245,231	6,051,137	2,424,118	8,841,667	11,029,678	144,133	6,043,724	2,324,956	8,784,065	10,860,019
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	566,627	16,949,302	4,519,668	37,197,744	42,519,377	530,242	15,223,855	5,401,331	36,761,382	41,768,952
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	266	1,388,734	325,875	1,643,524	1,925,768	6,015	1,176,398	314,952	1,545,708	1,754,296
22	Residential mortgages; of which:	0	3,986	40,168	7,798,686	5,804,792	0	4,964	47,138	7,820,653	5,832,445
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	667	1,417	4,230,840	2,751,088	0	663	1,409	4,205,808	2,734,811
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,427,842	1,007,279	310,537	2,289,835	4,679,233	2,654,862	813,202	269,998	2,499,569	4,932,893
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	4,800,943	1,475,480	132,838	3,999,216	8,258,186	4,950,040	1,997,236	139,601	4,090,173	8,653,634
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)				1,066,772	906,756				1,143,411	971,899
29	Derivative assets				483,948	483,948				466,626	466,626
30	Derivative liabilities (before deduction of variation margin posted)				1,432,503	71,625				1,378,932	68,946
31	All other assets not included in the above categories	4,800,943	1,475,480	132,838	1,015,992	6,795,855	4,950,040	1,997,236	139,601	1,101,203	7,146,162
32	Off-balance sheet items				93,095,352	2,106,733				91,417,613	2,047,147
33	Total required stable funding					77,556,258					77,418,642
34	Non-consolidated net stable funding ratio (NSFR)					126.3%					125.8%