

Disclosure of Quantitative Information about 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:	8,075,060	0	0	3,444,815	11,519,875	8,244,013	0	0	3,634,837	11,878,851
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	8,075,060	0	0	3,251,535	11,326,595	8,244,013	0	0	3,472,957	11,716,970
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:	50,625,084	695	23,078	72,439	46,494,996	49,953,456	909	22,372	70,310	45,862,806
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	33,853,402	695	23,078	72,439	30,561,898	33,684,819	909	22,372	70,310	30,407,601
7	Wholesale funding; of which:	55,517,745	58,616,959	3,445,947	6,594,057	41,962,363	57,405,211	57,766,750	4,098,127	6,376,849	41,646,742
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	55,517,745	58,616,959	3,445,947	6,594,057	41,962,363	57,405,211	57,766,750	4,098,127	6,376,849	41,646,742
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	3,207,617	1,268,039	0	0	95,051	4,056,390	2,515,688	0	0	249,803
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	3,207,617	1,268,039	0	0	95,051	4,056,390	2,515,688	0	0	249,803
14	Total available stable funding					100,072,286					99,638,203
Required stable funding (RSF) items (2)											
15	HQLA					3,230,399					3,303,206
16	Deposits held at financial institutions for operational purposes	258,707	0	0	0	129,468	339,045	0	0	0	169,634
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	4,024,271	36,014,218	7,633,717	57,001,436	66,082,635	4,973,161	32,646,595	8,397,709	56,784,258	65,995,803
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	32,292	9,371,509	60,035	0	30,017	92,088	7,992,273	60,794	0	30,397
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	940,047	7,099,123	2,519,913	8,816,435	11,388,248	1,079,286	6,999,399	2,425,365	8,725,678	11,219,584
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	568,718	18,518,074	4,688,755	37,891,033	43,944,373	534,788	16,719,374	5,563,462	37,501,359	43,184,554
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	266	1,388,760	325,875	1,643,524	1,925,782	6,015	1,176,440	314,952	1,545,708	1,754,317
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	2,483,213	1,021,525	324,844	2,495,280	4,915,203	3,266,998	930,583	300,948	2,736,566	5,728,821
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,322,077	1,511,692	132,978	4,196,749	9,650,446	6,347,394	2,090,274	139,940	4,234,361	9,846,113
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)				1,000,475	850,404				1,064,903	905,168
29	Derivative assets				450,955	450,955				387,576	387,576
30	Derivative liabilities (before deduction of variation margin posted)				1,786,977	89,348				1,760,039	88,001
31	All other assets not included in the above categories	6,322,077	1,511,692	132,978	958,340	8,259,737	6,347,394	2,090,274	139,940	1,021,841	8,465,366
32	Off-balance sheet items				109,493,092	2,176,761				107,822,090	2,114,612
33	Total required stable funding					81,269,712					81,429,370
34	Consolidated net stable funding ratio (NSFR)					123.1%					122.3%