

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

Mizuho Bank

Second 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:		7,425,305	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	7,425,305	0	0	3,472,957	10,898,262					
3		Other capital instruments that are not included in the above cate	0	0	0	161,880	161,880					
4	Funding from retail and small business customers; of which:		49,953,457	0	22,372	70,310	45,861,988					
5		Stable deposits	16,268,637	0	0	0	15,455,205					
6		Less stable deposits	33,684,820	0	22,372	70,310	30,406,783					
7	Wholesale funding; of which:		55,448,183	54,853,291	3,967,325	6,354,173	40,411,416					
8		Operational deposits	0	0	0	0	0					
9		Other wholesale funding	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					
11	Other liabilities; of which:		129,376	49,323	0	0	117,607					
12		Derivative liabilities				0						
13		All other liabilities and equity not included in the above categoric	129,376	49,323	0	0	117,607					
14	Total available stable funding						97,451,155					
Required stable funding (RSF) items (2)												
15	HQLA						3,096,042					
16	Deposits held at financial institutions for operational purposes		278,159	0	0	0	197,109					
17	Loans, repo transactions-related assets, securities and other similar assets; of which:		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	7,328,905	60,794	0	30,397					
19		Loans to- and repo transactions with- financial institutions (not included in item 18)	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:		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	6,015	1,176,398	314,952	1,545,708	1,754,296					
22		Residential mortgages; of which:	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	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	2,654,862	813,202	269,998	2,499,569	4,932,893					
25	Assets with matching interdependent liabilities		0	0	0	0	0					
26	Other assets; of which:		4,950,040	1,997,236	139,601	4,090,173	8,653,634					
27		Physical traded commodities, including gold	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)				1,143,411	971,899					
29	Derivative assets					466,626	466,626					
30		Derivative liabilities (before deduction of variation margin posted)				1,378,932	68,946					
31		All other assets not included in the above categories	4,950,040	1,997,236	139,601	1,101,203	7,146,162					
32	Off-balance sheet items					91,417,613	2,047,147					
33	Total required stable funding						77,418,642					
34	Non-consolidated net stable funding ratio (NSFR)						125.8%					