

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Bank
First Quarter of Fiscal Year Ended Mar. 2027

(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:	9,313,511	0	0	3,444,271	12,757,783	8,981,614	0	0	3,464,812	12,446,427
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	9,313,511	0	0	3,375,947	12,689,459	8,981,614	0	0	3,375,947	12,357,562
3	Other capital instruments that are not included in the above category	0	0	0	68,323	68,323	0	0	0	88,864	88,864
4	Funding from retail and small business customers; of which:	51,839,542	0	0	149,525	47,661,826	51,395,202	0	0	147,193	47,244,559
5	Stable deposits	17,134,253	0	0	0	16,277,540	16,833,676	0	0	0	15,991,992
6	Less stable deposits	34,705,288	0	0	149,525	31,384,285	34,561,526	0	0	147,193	31,252,567
7	Wholesale funding; of which:	63,500,118	83,758,573	10,190,005	11,614,269	56,914,880	72,868,761	78,785,732	7,279,386	10,821,433	56,389,970
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	63,500,118	83,758,573	10,190,005	11,614,269	56,914,880	72,868,761	78,785,732	7,279,386	10,821,433	56,389,970
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	5,646,887	483,542	0	1,912,153	82,248	5,767,324	486,116	0	0	31,861
12	Derivative liabilities				1,912,153					0	
13	All other liabilities and equity not included in the above categories	5,646,887	483,542	0	0	82,248	5,767,324	486,116	0	0	31,861
14	Total available stable funding					117,416,737					116,112,818
Required stable funding (RSF) items (2)											
15	HQLA					5,447,240					4,998,443
16	Deposits held at financial institutions for operational purposes	666,219	0	0	0	333,277	661,329	0	0	0	330,829
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	6,448,679	44,319,082	9,272,804	72,257,613	84,275,211	6,402,246	44,331,049	9,339,454	71,795,662	82,129,983
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	105,516	10,893,158	0	112,634	117,055	158,857	13,673,070	0	111,426	111,426
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	1,914,134	9,530,528	2,641,094	14,919,623	18,066,367	2,513,892	9,362,739	2,458,229	14,507,625	17,687,119
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	221,006	22,744,894	6,296,808	47,620,753	54,171,588	189,660	20,319,718	6,539,073	47,342,251	52,867,907
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	4,125	1,509,456	937,136	5,032,121	4,483,620	4,125	1,509,456	937,136	5,032,121	4,483,620
22	Residential mortgages; of which:	0	3,061	43,846	6,616,199	5,084,492	0	3,049	43,703	6,619,430	5,086,515
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	767	2,422	2,813,656	1,830,471	0	755	2,279	2,816,887	1,832,494
24	Securities that are not in default and do not qualify as HQLA and other similar assets	4,208,021	1,147,438	291,054	2,988,402	6,835,708	3,539,836	972,472	298,447	3,214,928	6,377,015
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,693,271	1,506,293	156,788	7,419,922	10,149,303	6,970,355	2,513,768	127,889	6,186,809	10,601,147
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)				1,953,940	1,660,849				1,208,123	1,026,904
29	Derivative assets				0	0				11,008	11,008
30	Derivative liabilities (before deduction of variation margin posted)				4,690,516	234,525				4,214,454	210,722
31	All other assets not included in the above categories	6,693,271	1,506,293	156,788	775,465	8,253,928	6,970,355	2,513,768	127,889	753,224	9,352,511
32	Off-balance sheet items				138,448,115	3,207,769				135,142,722	3,162,752
33	Total required stable funding					103,412,803					101,223,157
34	Consolidated net stable funding ratio (NSFR)					113.5%					114.7%