# Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Financial Group

Second 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: | 11,221,498 | 0 | 0 | 3,919,938 | 15,141,437 | 11,691,474 | 0 | 0 | 3,444,271 | 15,135,746 |
| 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 | 11,221,498 | 0 | 0 | 3,836,537 | 15,058,036 | 11,691,474 | 0 | 0 | 3,375,947 | 15,067,422 |
| 3 | Other capital instruments that are not included in the above category | 0 | 0 | 0 | 83,401 | 83,401 | 0 | 0 | 0 | 68,323 | 68,323 |
| 4 | Funding from retail and small business customers; of which: | 52,576,938 | 0 | 0 | 145,005 | 48,309,183 | 52,880,398 | 0 | 0 | 149,525 | 48,609,155 |
| 5 | Stable deposits | 16,898,658 | 0 | 0 | 0 | 16,053,725 | 17,345,428 | 0 | 0 | 0 | 16,478,157 |
| 6 | Less stable deposits | 35,678,280 | 0 | 0 | 145,005 | 32,255,457 | 35,534,969 | 0 | 0 | 149,525 | 32,130,998 |
| 7 | Wholesale funding; of which: | 70,734,941 | 90,118,091 | 12,934,061 | 14,306,723 | 64,582,543 | 64,998,700 | 94,322,144 | 10,547,737 | 13,023,852 | 58,724,696 |
| 8 | Operational deposits | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9 | Other wholesale funding | 70,734,941 | 90,118,091 | 12,934,061 | 14,306,723 | 64,582,543 | 64,998,700 | 94,322,144 | 10,547,737 | 13,023,852 | 58,724,696 |
| 10 | Liabilities with matching interdependent assets | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11 | Other liabilities; of which: | 6,752,239 | 2,513,863 | 0 | 1,915,785 | 94,542 | 6,978,974 | 3,114,335 | 0 | 1,922,206 | 94,811 |
| 12 | Derivative liabilities | | | | 1,715,309 | | | | | 1,658,789 | |
| 13 | All other liabilities and equity not included in the above categories | 6,752,239 | 2,513,863 | 0 | 200,476 | 94,542 | 6,978,974 | 3,114,335 | 0 | 263,416 | 94,811 |
| 14 | Total available stable funding | | | | | 128,127,707 | | | | | 122,564,410 |
| **Required stable funding (RSF) items (2)** | | | | | | | | | | | |
| 15 | HQLA | | | | | 7,171,391 | | | | | 6,558,615 |
| 16 | Deposits held at financial institutions for operational purposes | 615,565 | 0 | 0 | 0 | 307,956 | 666,219 | 0 | 0 | 0 | 333,277 |
| 17 | Loans, repo transactions-related assets, securities and other similar assets; of which: | 8,477,250 | 49,126,531 | 9,809,324 | 74,200,139 | 86,824,224 | 8,780,287 | 52,375,083 | 9,624,115 | 73,838,920 | 86,996,649 |
| 18 | Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA) | 583,122 | 16,527,136 | 16,945 | 102,809 | 161,625 | 506,766 | 18,422,038 | 31,850 | 112,634 | 220,287 |
| 19 | Loans to- and repo transactions with- financial institutions (not included in item 18) | 2,758,293 | 8,317,760 | 2,603,536 | 13,885,391 | 16,998,372 | 2,876,990 | 9,602,184 | 2,780,313 | 14,127,171 | 17,568,975 |
| 20 | Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which: | 284,729 | 23,066,769 | 6,830,423 | 49,868,900 | 56,534,581 | 230,739 | 23,064,039 | 6,420,043 | 49,065,808 | 55,574,103 |
| 21 | With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk | 2,728 | 2,041,544 | 861,675 | 5,327,708 | 4,897,813 | 4,125 | 1,541,302 | 973,318 | 5,267,605 | 4,670,699 |
| 22 | Residential mortgages; of which: | 0 | 3,813 | 41,880 | 6,488,382 | 4,972,462 | 0 | 3,766 | 44,557 | 6,629,043 | 5,093,713 |
| 23 | With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk | 0 | 1,438 | 3,404 | 2,827,551 | 1,840,329 | 0 | 1,419 | 3,072 | 2,825,675 | 1,838,935 |
| 24 | Securities that are not in default and do not qualify as HQLA and other similar assets | 4,851,104 | 1,211,051 | 316,538 | 3,854,655 | 8,157,182 | 5,165,791 | 1,283,054 | 347,351 | 3,904,263 | 8,539,569 |
| 25 | Assets with matching interdependent liabilities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26 | Other assets; of which: | 8,039,552 | 1,965,595 | 156,187 | 8,634,124 | 11,630,579 | 8,436,963 | 2,183,332 | 173,653 | 8,576,022 | 12,000,114 |
| 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) | | | | 2,011,719 | 1,709,961 | | | | 2,439,035 | 2,073,180 |
| 29 | Derivative assets | | | | 0 | 0 | | | | 0 | 0 |
| 30 | Derivative liabilities (before deduction of variation margin posted) | | | | 5,812,328 | 290,616 | | | | 5,350,444 | 267,522 |
| 31 | All other assets not included in the above categories | 8,039,552 | 1,965,595 | 156,187 | 810,076 | 9,630,001 | 8,436,963 | 2,183,332 | 173,653 | 786,541 | 9,659,412 |
| 32 | Off-balance sheet items | | | | 139,404,016 | 3,331,929 | | | | 138,739,737 | 3,291,683 |
| 33 | Total required stable funding | | | | | 109,266,082 | | | | | 109,180,340 |
| 34 | Consolidated net stable funding ratio (NSFR) | | | | | 117.2% | | | | | 112.2% |