

Disclosure of Quantitative Information about Non-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:	7,235,008	0	0	3,444,271	10,679,279	6,780,370	0	0	3,464,812	10,245,182
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	7,235,008	0	0	3,375,947	10,610,955	6,780,370	0	0	3,375,947	10,156,318
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:	51,839,557	0	0	149,525	47,661,839	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	34,705,303	0	0	149,525	31,384,298	34,561,526	0	0	147,193	31,252,567
7	Wholesale funding; of which:	60,812,244	68,597,818	9,395,738	11,009,279	53,877,013	68,501,233	65,738,208	6,909,747	9,969,807	53,382,437
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	60,812,244	68,597,818	9,395,738	11,009,279	53,877,013	68,501,233	65,738,208	6,909,747	9,969,807	53,382,437
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	2,299,984	476,827	0	899,872	44,926	2,251,696	466,682	0	711,772	45,074
12	Derivative liabilities				899,872					711,772	
13	All other liabilities and equity not included in the above categories	2,299,984	476,827	0	0	44,926	2,251,696	466,682	0	0	45,074
14	Total available stable funding					112,263,059					110,917,255
Required stable funding (RSF) items (2)											
15	HQLA					4,307,592					4,566,563
16	Deposits held at financial institutions for operational purposes	668,010	0	0	0	334,173	586,370	0	0	0	293,350
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	3,981,283	32,581,596	9,000,573	70,060,857	80,053,987	3,814,915	31,834,795	9,091,172	69,403,056	77,837,429
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	2,324,585	0	112,634	112,634	0	5,340,398	0	111,426	111,426
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	614,652	8,430,621	2,692,984	15,623,617	18,391,942	675,346	7,393,314	2,599,535	15,059,136	17,670,843
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	252,996	20,063,976	6,019,410	45,919,218	51,296,175	240,058	17,681,140	6,243,069	45,758,164	50,116,518
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	3,113,634	1,759,352	244,331	1,789,188	5,168,742	2,899,510	1,416,892	204,863	1,854,898	4,852,125
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,304,128	1,281,822	155,599	5,979,119	9,532,537	5,829,999	2,507,875	127,889	5,594,812	9,684,022
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)				1,733,738	1,473,678				1,481,413	1,259,201
29	Derivative assets				0	0				0	0
30	Derivative liabilities (before deduction of variation margin posted)				3,455,856	172,792				3,343,621	167,181
31	All other assets not included in the above categories	6,304,128	1,281,822	155,599	789,523	7,886,066	5,829,999	2,507,875	127,889	769,777	8,257,639
32	Off-balance sheet items				147,998,286	3,120,992				144,881,951	3,076,608
33	Total required stable funding					97,349,283					95,457,974
34	Non-consolidated net stable funding ratio (NSFR)					115.3%					116.1%