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

Mizuho Bank

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:	7,216,403	0	0	3,919,938	11,136,341	7,235,008	0	0	3,444,271	10,679,279
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	7,216,403	0	0	3,836,537	11,052,940	7,235,008	0	0	3,375,947	10,610,955
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:	51,568,681	0	0	145,005	47,391,379	51,839,557	0	0	149,525	47,661,839
5	Stable deposits	16,691,195	0	0	0	15,856,635	17,134,253	0	0	0	16,277,540
6	Less stable deposits	34,877,486	0	0	145,005	31,534,743	34,705,303	0	0	149,525	31,384,298
7	Wholesale funding; of which:	66,560,000	68,276,139	11,830,630	12,468,316	59,681,480	60,812,244	68,597,818	9,395,738	11,009,279	53,877,013
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	66,560,000	68,276,139	11,830,630	12,468,316	59,681,480	60,812,244	68,597,818	9,395,738	11,009,279	53,877,013
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	2,061,817	264,739	0	1,354,669	43,472	2,299,984	476,827	0	899,872	44,926
12	Derivative liabilities				1,354,669					899,872	
13	All other liabilities and equity not included in the above categories	2,061,817	264,739	0	0	43,472	2,299,984	476,827	0	0	44,926
14	Total available stable funding					118,252,673					112,263,059
Required stable funding (RSF) items (2)											
15	HQLA					4,764,755					4,307,592
16	Deposits held at financial institutions for operational purposes	659,315	0	0	0	329,820	668,010	0	0	0	334,173
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	4,313,405	32,913,617	10,335,341	69,595,162	80,073,962	3,981,283	32,581,596	9,000,573	70,060,857	80,053,987
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	4,332,070	0	102,809	102,809	0	2,324,585	0	112,634	112,634
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	569,752	6,982,785	3,541,403	14,393,535	17,335,631	614,652	8,430,621	2,692,984	15,623,617	18,391,942
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	327,379	20,162,832	6,542,860	46,931,240	52,533,025	252,996	20,063,976	6,019,410	45,919,218	51,296,175
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	2,728	2,030,807	833,654	5,094,552	4,726,882	4,125	1,509,456	937,136	5,032,121	4,483,620
22	Residential mortgages; of which:	0	3,119	41,203	6,476,159	4,963,679	0	3,061	43,846	6,616,199	5,084,492
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	803	2,774	2,816,085	1,832,244	0	767	2,422	2,813,656	1,830,471
24	Securities that are not in default and do not qualify as HQLA and other similar assets	3,416,273	1,432,808	209,873	1,691,417	5,138,817	3,113,634	1,759,352	244,331	1,789,188	5,168,742
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,366,101	1,139,233	148,406	5,773,358	9,451,976	6,304,128	1,281,822	155,599	5,979,119	9,532,537
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)				1,421,447	1,208,230				1,733,738	1,473,678
29	Derivative assets				0	0				0	0
30	Derivative liabilities (before deduction of variation margin posted)				3,553,762	177,688				3,455,856	172,792
31	All other assets not included in the above categories	6,366,101	1,139,233	148,406	798,147	8,066,057	6,304,128	1,281,822	155,599	789,523	7,886,066
32	Off-balance sheet items				148,327,207	3,156,929				147,998,286	3,120,992
33	Total required stable funding					97,777,443					97,349,283
34	Non-consolidated net stable funding ratio (NSFR)					120.9%					115.3%