Disclosure of Quantitative Information about 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:	9,218,636	0	0	3,919,938	13,138,575	9,313,511	0	0	3,444,271	12,757,783
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	9,218,636	0	0	3,836,537	13,055,173	9,313,511	0	0	3,375,947	12,689,459
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:	51,568,665	0	0	145,005	47,391,364	51,839,542	0	0	149,525	47,661,826
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	34,877,469	0	0	145,005	31,534,728	34,705,288	0	0	149,525	31,384,285
7	Wholesale funding; of which:	69,313,334	79,393,161	12,476,638	13,074,672	62,927,413	63,500,118	83,758,573	10,190,005	11,614,269	56,914,880
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	69,313,334	79,393,161	12,476,638	13,074,672	62,927,413	63,500,118	83,758,573	10,190,005	11,614,269	56,914,880
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	5,437,262	274,899	0	1,857,502	80,830	5,646,887	483,542	0	1,912,153	82,248
12	Derivative liabilities				1,857,502					1,912,153	
13	All other liabilities and equity not included in the above categories	5,437,262	274,899	0	0	80,830	5,646,887	483,542	0	0	82,248
14	Total available stable funding					123,538,183					117,416,737
Required stable funding (RSF) items (2)											
15	HQLA					6,125,930					5,447,240
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:	6,310,825	41,056,317	10,681,441	71,557,064	83,734,098	6,448,679	44,319,082	9,272,804	72,257,613	84,275,211
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	173,591	9,194,327	0	102,809	116,666	105,516	10,893,158	0	112,634	117,055
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	1,911,414	8,015,410	3,655,754	13,635,595	17,027,410	1,914,134	9,530,528	2,641,094	14,919,623	18,066,367
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	280,555	22,793,845	6,697,258	48,426,879	55,150,083	221,006	22,744,894	6,296,808	47,620,753	54,171,588
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	3,945,264	1,049,614	287,225	2,915,620	6,476,258	4,208,021	1,147,438	291,054	2,988,402	6,835,708
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	6,421,389	1,196,508	149,549	7,407,636	9,701,516	6,693,271	1,506,293	156,788	7,419,922	10,149,303
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)				1,550,981	1,318,334				1,953,940	1,660,849
29	Derivative assets				0	0				0	0
30	Derivative liabilities (before deduction of variation margin posted)				5,084,434	254,221				4,690,516	234,525
31	All other assets not included in the above categories	6,421,389	1,196,508	149,549	772,221	8,128,960	6,693,271	1,506,293	156,788	775,465	8,253,928
32	Off-balance sheet items				139,185,732	3,249,509				138,448,115	3,207,769
33	Total required stable funding					103,119,011					103,412,803
34	Consolidated net stable funding ratio (NSFR)					119.8%					113.5%