

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Financial Group
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:	11,691,474	0	0	3,444,271	15,135,746	11,429,970	0	0	3,464,812	14,894,782
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	11,691,474	0	0	3,375,947	15,067,422	11,429,970	0	0	3,375,947	14,805,917
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:	52,880,398	0	0	149,525	48,609,155	52,446,685	0	0	147,193	48,201,737
5	Stable deposits	17,345,428	0	0	0	16,478,157	17,050,531	0	0	0	16,198,004
6	Less stable deposits	35,534,969	0	0	149,525	32,130,998	35,396,154	0	0	147,193	32,003,732
7	Wholesale funding; of which:	64,998,700	94,322,144	10,547,737	13,023,852	58,724,696	74,401,661	88,693,057	7,642,331	12,293,345	58,276,983
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	64,998,700	94,322,144	10,547,737	13,023,852	58,724,696	74,401,661	88,693,057	7,642,331	12,293,345	58,276,983
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	6,978,974	3,114,335	0	1,922,206	94,811	6,755,326	2,846,285	0	231,258	22,345
12	Derivative liabilities				1,658,789					0	
13	All other liabilities and equity not included in the above categories	6,978,974	3,114,335	0	263,416	94,811	6,755,326	2,846,285	0	231,258	22,345
14	Total available stable funding					122,564,410					121,395,848
Required stable funding (RSF) items (2)											
15	HQLA					6,558,615					5,809,433
16	Deposits held at financial institutions for operational purposes	666,219	0	0	0	333,277	661,090	0	0	0	330,710
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	8,780,287	52,375,083	9,624,115	73,838,920	86,996,649	8,599,372	50,024,856	9,871,525	73,865,058	85,057,018
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	506,766	18,422,038	31,850	112,634	220,287	545,952	19,947,965	0	111,426	170,661
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,876,990	9,602,184	2,780,313	14,127,171	17,568,975	3,493,347	8,444,897	2,700,123	14,265,061	17,623,577
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	230,739	23,064,039	6,420,043	49,065,808	55,574,103	189,906	20,554,643	6,717,436	48,882,145	54,327,587
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	4,125	1,541,302	973,318	5,267,605	4,670,699	4,125	1,541,302	973,318	5,267,605	4,670,699
22	Residential mortgages; of which:	0	3,766	44,557	6,629,043	5,093,713	0	3,789	44,438	6,632,680	5,096,029
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,419	3,072	2,825,675	1,838,935	0	1,441	2,953	2,829,313	1,841,251
24	Securities that are not in default and do not qualify as HQLA and other similar assets	5,165,791	1,283,054	347,351	3,904,263	8,539,569	4,370,165	1,073,560	409,527	3,973,743	7,839,162
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	8,436,963	2,183,332	173,653	8,576,022	12,000,114	8,636,275	3,049,186	138,275	7,517,513	12,988,282
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)				2,439,035	2,073,180				1,709,391	1,452,982
29	Derivative assets				0	0				294,786	294,786
30	Derivative liabilities (before deduction of variation margin posted)				5,350,444	267,522				4,747,823	237,391
31	All other assets not included in the above categories	8,436,963	2,183,332	173,653	786,541	9,659,412	8,636,275	3,049,186	138,275	765,511	11,003,121
32	Off-balance sheet items				138,739,737	3,291,683				135,553,121	3,254,846
33	Total required stable funding					109,180,340					107,440,291
34	Consolidated net stable funding ratio (NSFR)					112.2%					112.9%