

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

Mizuho Bank
Second Quarter of Fiscal Year Ended Mar. 2025

(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:	6,876,460	0	0	3,633,874	10,510,335	6,492,968	0	0	3,384,401	9,877,370
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	6,876,460	0	0	3,354,701	10,231,162	6,492,968	0	0	3,118,914	9,611,882
3	Other capital instruments that are not included in the above category	0	0	0	279,173	279,173	0	0	0	265,487	265,487
4	Funding from retail and small business customers; of which:	51,207,088	40,721	0	34,276	47,004,308	51,900,482	15,767	45,512	38,673	47,673,030
5	Stable deposits	16,940,061	0	0	0	16,093,058	17,375,423	0	0	0	16,506,651
6	Less stable deposits	34,267,027	40,721	0	34,276	30,911,250	34,525,058	15,767	45,512	38,673	31,166,378
7	Wholesale funding; of which:	63,457,912	67,803,098	7,419,669	8,893,595	46,232,005	59,074,781	75,306,820	9,447,990	9,303,579	50,003,755
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	63,457,912	67,803,098	7,419,669	8,893,595	46,232,005	59,074,781	75,306,820	9,447,990	9,303,579	50,003,755
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	2,269,723	712,151	0	0	46,410	5,092,844	411,876	0	0	46,421
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	2,269,723	712,151	0	0	46,410	5,092,844	411,876	0	0	46,421
14	Total available stable funding	/	/	/	/	103,793,060	/	/	/	/	107,600,578
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	4,122,306	/	/	/	/	3,612,625
16	Deposits held at financial institutions for operational purposes	503,672	0	0	0	251,983	410,725	0	0	0	205,528
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	3,041,289	31,085,196	10,437,202	60,665,560	69,635,880	3,274,084	33,670,328	9,365,956	63,199,602	72,577,991
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	6,176,169	316,735	101,679	260,047	0	5,615,676	217,098	106,122	214,671
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	638,699	6,503,469	2,515,462	12,336,593	14,703,610	696,339	7,626,013	2,186,663	12,345,687	14,745,417
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	256,931	17,388,469	7,407,365	39,310,378	44,950,113	293,902	19,915,095	6,749,625	41,541,419	47,818,041
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	4,451	1,770,295	2,477,100	4,390,274	4,740,337	12,815	2,303,980	2,102,993	4,060,137	4,560,948
22	Residential mortgages; of which:	0	3,626	43,958	6,935,856	5,360,326	0	4,146	41,804	7,047,192	5,457,388
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	738	1,594	2,794,721	1,817,735	0	754	1,765	2,778,501	1,807,286
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,145,658	1,013,460	153,680	1,981,052	4,361,783	2,283,842	509,396	170,763	2,159,181	4,342,472
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	5,155,565	1,872,055	130,703	4,549,437	8,270,706	5,406,004	2,321,786	122,449	5,744,806	9,355,070
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)	/	/	/	1,396,392	1,186,933	/	/	/	1,483,735	1,261,175
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	2,199,630	109,981	/	/	/	3,237,378	161,868
31	All other assets not included in the above categories	5,155,565	1,872,055	130,703	953,414	6,973,790	5,406,004	2,321,786	122,449	1,023,692	7,932,026
32	Off-balance sheet items	/	/	/	137,933,670	2,990,654	/	/	/	143,119,420	3,211,125
33	Total required stable funding	/	/	/	/	85,271,531	/	/	/	/	88,962,341
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	121.7%	/	/	/	/	120.9%