

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

Mizuho Bank

First Quarter of Fiscal Year Ended Mar. 2025

(In million yen, %)

(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:	6,492,968	0	0	3,384,401	9,877,370	6,446,852	0	0	3,213,720	9,660,573
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	6,492,968	0	0	3,118,914	9,611,882	6,446,852	0	0	2,960,972	9,407,825
3	Other capital instruments that are not included in the above category	0	0	0	265,487	265,487	0	0	0	252,747	252,747
4	Funding from retail and small business customers; of which:	51,900,482	15,767	45,512	38,673	47,673,030	51,255,748	14,694	42,576	36,336	47,065,159
5	Stable deposits	17,375,423	0	0	0	16,506,651	16,942,123	0	0	0	16,095,017
6	Less stable deposits	34,525,058	15,767	45,512	38,673	31,166,378	34,313,625	14,694	42,576	36,336	30,970,142
7	Wholesale funding; of which:	59,074,781	75,306,820	9,447,990	9,303,579	50,003,755	68,261,689	66,980,283	6,713,315	9,468,326	50,739,838
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	59,074,781	75,306,820	9,447,990	9,303,579	50,003,755	68,261,689	66,980,283	6,713,315	9,468,326	50,739,838
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	5,092,844	411,876	0	0	46,421	3,460,608	185,234	0	0	57,583
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	5,092,844	411,876	0	0	46,421	3,460,608	185,234	0	0	57,583
14	Total available stable funding	/	/	/	/	107,600,578	/	/	/	/	107,523,155
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,612,625	/	/	/	/	4,064,049
16	Deposits held at financial institutions for operational purposes	410,725	0	0	0	205,528	508,275	0	0	0	254,292
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	3,274,084	33,670,328	9,365,956	63,199,602	72,577,991	4,067,364	31,970,633	9,234,976	62,199,489	71,606,626
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	5,615,676	217,098	106,122	214,671	0	6,511,834	220,608	0	110,304
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	696,339	7,626,013	2,186,663	12,345,687	14,745,417	675,806	6,213,539	2,878,557	12,274,438	14,848,167
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	293,902	19,915,095	6,749,625	41,541,419	47,818,041	299,594	18,990,425	5,928,080	40,433,862	46,139,694
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	12,815	2,303,980	2,102,993	4,060,137	4,560,948	2,517	3,033,310	725,796	3,701,616	4,029,421
22	Residential mortgages; of which:	0	4,146	41,804	7,047,192	5,457,388	0	3,607	42,369	7,150,008	5,537,587
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	754	1,765	2,778,501	1,807,286	0	653	1,987	2,814,541	1,830,772
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,283,842	509,396	170,763	2,159,181	4,342,472	3,091,963	251,226	165,361	2,341,179	4,970,872
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	5,406,004	2,321,786	122,449	5,744,806	9,355,070	5,237,400	2,379,636	120,866	5,055,284	9,047,676
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)	/	/	/	1,483,735	1,261,175	/	/	/	1,472,989	1,252,041
29	Derivative assets	/	/	/	0	0	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	3,237,378	161,868	/	/	/	2,550,169	127,508
31	All other assets not included in the above categories	5,406,004	2,321,786	122,449	1,023,692	7,932,026	5,237,400	2,379,636	120,866	1,032,125	7,668,126
32	Off-balance sheet items	/	/	/	143,119,420	3,211,125	/	/	/	136,591,351	2,941,395
33	Total required stable funding	/	/	/	/	88,962,341	/	/	/	/	87,914,041
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	120.9%	/	/	/	/	122.3%