

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Financial Group
Second Quarter of Fiscal Year Ended Mar. 2023

(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:	8,984,756	0	0	3,313,632	12,298,389	8,997,918	0	0	3,287,242	12,285,160
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	8,984,756	0	0	2,981,862	11,966,618	8,997,918	0	0	3,003,847	12,001,765
3	Other capital instruments that are not included in the above category	0	0	0	331,770	331,770	0	0	0	283,394	283,394
4	Funding from retail and small business customers; of which:	51,799,615	1,544	33,529	54,746	47,545,642	52,206,651	37,233	0	84,679	47,957,911
5	Stable deposits	16,793,510	0	0	0	15,953,835	17,074,717	0	0	0	16,220,981
6	Less stable deposits	35,006,104	1,544	33,529	54,746	31,591,807	35,131,934	37,233	0	84,679	31,736,929
7	Wholesale funding; of which:	60,778,360	74,763,759	6,382,083	8,444,520	50,004,926	58,985,015	74,204,677	5,024,814	8,521,148	46,889,835
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	60,778,360	74,763,759	6,382,083	8,444,520	50,004,926	58,985,015	74,204,677	5,024,814	8,521,148	46,889,835
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	7,523,780	3,091,408	0	80,475	111,695	8,175,631	3,509,184	0	90,656	110,359
12	Derivative liabilities	/	/	/	0	0	/	/	/	0	0
13	All other liabilities and equity not included in the above categories	7,523,780	3,091,408	0	80,475	111,695	8,175,631	3,509,184	0	90,656	110,359
14	Total available stable funding	/	/	/	/	109,960,653	/	/	/	/	107,243,267
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	4,220,649	/	/	/	/	3,890,587
16	Deposits held at financial institutions for operational purposes	559,502	0	0	0	279,896	344,566	0	0	0	172,420
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	6,063,466	37,382,642	9,165,681	65,467,902	75,583,733	5,383,068	36,163,115	8,294,252	63,913,479	74,051,420
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	255,714	7,891,655	28,900	110,063	132,038	181,815	6,556,553	8,640	110,063	244,437
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,979,490	6,920,540	2,097,298	10,192,654	12,839,413	1,503,009	7,688,730	2,096,611	9,694,007	12,231,223
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	586,384	21,671,950	6,629,094	44,189,868	51,577,709	651,137	20,989,245	5,829,962	42,812,211	49,596,087
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	69	1,536,335	406,753	1,786,122	2,132,568	83	1,641,379	317,907	1,844,254	2,178,462
22	Residential mortgages; of which:	0	5,489	43,386	7,643,998	5,663,638	0	6,512	44,731	7,715,032	5,727,616
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,732	2,613	4,290,994	2,791,319	0	1,692	2,692	4,278,917	2,783,488
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,241,877	893,006	367,001	3,331,316	5,370,933	3,047,106	922,072	314,305	3,582,164	6,252,054
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	7,748,431	4,173,034	156,221	7,223,426	12,121,424	8,367,189	4,679,637	171,255	6,834,143	13,090,510
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)	/	/	/	1,203,748	1,023,186	/	/	/	1,310,949	1,114,307
29	Derivative assets	/	/	/	60,074	60,074	/	/	/	255,106	255,106
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	4,999,028	249,951	/	/	/	4,210,139	210,506
31	All other assets not included in the above categories	7,748,431	4,173,034	156,221	960,574	10,788,212	8,367,189	4,679,637	171,255	1,057,948	11,510,589
32	Off-balance sheet items	/	/	/	124,181,966	2,633,806	/	/	/	118,468,389	2,494,885
33	Total required stable funding	/	/	/	/	94,839,510	/	/	/	/	93,699,823
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	115.9%	/	/	/	/	114.4%