

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Financial Group
First Quarter of Fiscal Year Ended Mar. 2024

(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:	9,599,185	0	0	3,027,492	12,626,677	9,153,027	0	0	3,109,884	12,262,911
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	9,599,185	0	0	2,766,368	12,365,553	9,153,027	0	0	2,880,496	12,033,523
3	Other capital instruments that are not included in the above category	0	0	0	261,124	261,124	0	0	0	229,387	229,387
4	Funding from retail and small business customers; of which:	52,554,899	55,445	0	55,047	48,269,389	51,842,735	33,695	0	50,943	47,584,795
5	Stable deposits	17,300,612	0	0	0	16,435,581	16,901,260	0	0	0	16,056,197
6	Less stable deposits	35,254,287	55,445	0	55,047	31,833,807	34,941,475	33,695	0	50,943	31,528,597
7	Wholesale funding; of which:	61,412,168	77,878,461	6,162,975	12,047,383	54,059,266	68,826,656	69,139,837	5,056,678	11,180,269	52,536,551
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	61,412,168	77,878,461	6,162,975	12,047,383	54,059,266	68,826,656	69,139,837	5,056,678	11,180,269	52,536,551
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	7,871,830	6,732,716	0	78,855	109,372	7,310,668	3,973,458	0	68,110	113,529
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	7,871,830	6,732,716	0	78,855	109,372	7,310,668	3,973,458	0	68,110	113,529
14	Total available stable funding					115,064,705					112,497,787
Required stable funding (RSF) items (2)											
15	HQLA					4,058,211					2,970,422
16	Deposits held at financial institutions for operational purposes	384,529	0	0	0	192,264	429,004	0	0	0	214,636
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	6,555,083	36,083,641	8,739,288	66,786,317	76,821,694	5,982,701	32,929,251	8,355,987	65,576,489	73,870,385
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	225,120	6,024,690	147,084	141,387	345,033	211,469	5,906,362	2,464	133,734	136,873
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,762,906	8,872,843	1,631,947	10,701,230	13,352,446	3,078,778	7,137,185	1,803,707	10,037,899	12,582,166
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	552,667	19,999,667	6,486,816	44,820,996	51,125,962	538,018	19,010,870	6,042,468	43,887,274	49,695,812
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	16	1,544,533	806,703	2,262,873	2,457,031	0	1,831,697	459,598	1,628,247	1,895,659
22	Residential mortgages; of which:	0	10,658	16,987	7,500,269	5,534,819	0	5,048	40,897	7,510,273	5,546,039
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	4,917	3,252	4,271,161	2,780,340	0	1,618	2,592	4,303,333	2,799,271
24	Securities that are not in default and do not qualify as HQLA and other similar assets	3,014,388	1,175,781	456,452	3,622,433	6,463,433	2,154,435	869,784	466,450	4,007,307	5,909,494
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	7,982,918	4,949,446	109,069	6,523,217	12,589,468	6,858,938	5,418,963	129,143	5,580,046	12,138,443
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)				1,430,893	1,216,259				1,273,784	1,082,717
29	Derivative assets				0	0				132,627	132,627
30	Derivative liabilities (before deduction of variation margin posted)				4,088,739	204,436				2,955,565	147,778
31	All other assets not included in the above categories	7,982,918	4,949,446	109,069	1,003,584	11,168,772	6,858,938	5,418,963	129,143	1,218,069	10,775,320
32	Off-balance sheet items				127,821,801	2,727,336				124,431,099	2,592,420
33	Total required stable funding					96,388,976					91,786,308
34	Consolidated net stable funding ratio (NSFR)					119.3%					122.5%