

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Financial Group
Second 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:	9,588,575	0	0	3,456,946	13,045,521	9,599,185	0	0	3,027,492	12,626,677
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	9,588,575	0	0	3,232,646	12,821,222	9,599,185	0	0	2,766,368	12,365,553
3	Other capital instruments that are not included in the above category	0	0	0	224,299	224,299	0	0	0	261,124	261,124
4	Funding from retail and small business customers; of which:	52,307,897	0	14,428	41,926	47,985,240	52,554,899	55,445	0	55,047	48,269,389
5	Stable deposits	17,064,413	0	0	0	16,211,193	17,300,612	0	0	0	16,435,581
6	Less stable deposits	35,243,483	0	14,428	41,926	31,774,047	35,254,287	55,445	0	55,047	31,833,807
7	Wholesale funding; of which:	61,852,995	80,381,195	5,741,172	12,303,606	53,702,462	61,412,168	77,878,461	6,162,975	12,047,383	54,059,266
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	61,852,995	80,381,195	5,741,172	12,303,606	53,702,462	61,412,168	77,878,461	6,162,975	12,047,383	54,059,266
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	8,774,947	3,412,910	0	83,147	112,064	7,871,830	6,732,716	0	78,855	109,372
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	8,774,947	3,412,910	0	83,147	112,064	7,871,830	6,732,716	0	78,855	109,372
14	Total available stable funding					114,845,288					115,064,705
Required stable funding (RSF) items (2)											
15	HQLA					3,921,551					4,058,211
16	Deposits held at financial institutions for operational purposes	528,198	0	0	0	264,251	384,529	0	0	0	192,264
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	6,830,152	35,705,913	8,061,977	68,443,827	77,894,945	6,555,083	36,083,641	8,739,288	66,786,317	76,821,694
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	295,744	6,290,407	667,213	104,508	441,144	225,120	6,024,690	147,084	141,387	345,033
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,929,772	8,439,103	1,586,523	11,081,111	13,724,231	2,762,906	8,872,843	1,631,947	10,701,230	13,352,446
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	319,654	19,839,004	5,469,344	45,730,262	51,252,795	552,667	19,999,667	6,486,816	44,820,996	51,125,962
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,288,269	772,920	2,668,854	2,707,927	16	1,544,533	806,703	2,262,873	2,457,031
22	Residential mortgages; of which:	0	4,553	42,819	7,347,755	5,410,703	0	10,658	16,987	7,500,269	5,534,819
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,613	2,465	4,292,875	2,792,408	0	4,917	3,252	4,271,161	2,780,340
24	Securities that are not in default and do not qualify as HQLA and other similar assets	3,284,981	1,132,845	296,076	4,180,189	7,066,069	3,014,388	1,175,781	456,452	3,622,433	6,463,433
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	7,856,686	4,395,357	110,318	8,332,810	12,724,193	7,982,918	4,949,446	109,069	6,523,217	12,589,468
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)				1,609,459	1,368,040				1,430,893	1,216,259
29	Derivative assets				0	0				0	0
30	Derivative liabilities (before deduction of variation margin posted)				5,556,685	277,834				4,088,739	204,436
31	All other assets not included in the above categories	7,856,686	4,395,357	110,318	1,166,666	11,078,318	7,982,918	4,949,446	109,069	1,003,584	11,168,772
32	Off-balance sheet items				130,183,104	2,799,461				127,821,801	2,727,336
33	Total required stable funding					97,604,401					96,388,976
34	Consolidated net stable funding ratio (NSFR)					117.6%					119.3%