

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Financial Group
Third Quarter of Fiscal Year Ended Mar. 2022

(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:	9,395,007	0	0	3,444,815	12,839,822	9,537,545	0	0	3,634,837	13,172,382
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	9,395,007	0	0	3,251,535	12,646,543	9,537,545	0	0	3,472,957	13,010,502
3	Other capital instruments that are not included in the above category	0	0	0	193,279	193,279	0	0	0	161,880	161,880
4	Funding from retail and small business customers; of which:	52,229,830	695	23,078	72,439	47,952,570	51,558,249	909	22,372	70,310	47,320,343
5	Stable deposits	17,037,749	0	0	0	16,185,862	16,533,111	0	0	0	15,706,456
6	Less stable deposits	35,192,080	695	23,078	72,439	31,766,708	35,025,137	909	22,372	70,310	31,613,887
7	Wholesale funding; of which:	56,827,129	65,973,459	3,768,263	7,503,811	43,975,378	58,957,667	64,803,259	4,607,980	7,156,298	43,516,314
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	56,827,129	65,973,459	3,768,263	7,503,811	43,975,378	58,957,667	64,803,259	4,607,980	7,156,298	43,516,314
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	4,600,149	3,020,124	0	134,021	133,500	5,168,845	4,281,729	0	97,206	295,237
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	4,600,149	3,020,124	0	134,021	133,500	5,168,845	4,281,729	0	97,206	295,237
14	Total available stable funding	/	/	/	/	104,901,272	/	/	/	/	104,304,278
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,722,134	/	/	/	/	3,767,157
16	Deposits held at financial institutions for operational purposes	260,187	0	0	0	130,208	340,026	0	0	0	170,125
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	5,578,114	40,175,923	7,031,134	59,796,930	68,933,170	6,926,464	35,779,672	7,971,343	59,633,336	68,884,007
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	96,009	13,146,475	73,928	0	37,045	180,747	10,990,454	75,884	0	40,380
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	1,846,773	6,700,572	1,627,689	8,851,622	11,020,496	2,569,326	6,372,369	1,721,414	8,725,890	11,012,628
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	603,396	19,119,210	4,924,935	40,014,212	46,046,027	577,101	17,255,552	5,762,345	39,694,441	45,295,507
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	266	1,392,749	328,061	1,674,220	1,948,822	6,015	1,180,784	317,131	1,577,677	1,778,358
22	Residential mortgages; of which:	0	5,232	41,369	7,823,558	5,820,906	0	6,245	48,368	7,846,401	5,849,095
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,801	2,511	4,253,917	2,767,202	0	1,828	2,530	4,229,664	2,751,461
24	Securities that are not in default and do not qualify as HQLA and other similar assets	3,031,934	1,204,432	363,210	3,107,537	6,008,693	3,599,288	1,155,050	363,329	3,366,602	6,686,395
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	7,742,586	2,086,014	133,552	4,978,363	11,608,324	7,636,535	2,730,960	140,853	4,780,193	11,556,261
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)	/	/	/	1,252,796	1,064,876	/	/	/	1,254,650	1,066,452
29	Derivative assets	/	/	/	713,805	713,805	/	/	/	629,959	629,959
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	2,030,352	101,517	/	/	/	1,957,341	97,867
31	All other assets not included in the above categories	7,742,586	2,086,014	133,552	981,408	9,728,124	7,636,535	2,730,960	140,853	938,241	9,761,982
32	Off-balance sheet items	/	/	/	109,923,656	2,223,576	/	/	/	108,284,061	2,162,059
33	Total required stable funding	/	/	/	/	86,617,415	/	/	/	/	86,539,611
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	121.1%	/	/	/	/	120.5%