

# Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Financial Group

Second Quarter of Fiscal Year Ended Mar. 2022

(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:	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	9,537,545	0	0	3,472,957	13,010,502					
3	Other capital instruments that are not included in the above cate	0	0	0	161,880	161,880					
4	Funding from retail and small business customers; of which:	51,558,249	909	22,372	70,310	47,320,343					
5	Stable deposits	16,533,111	0	0	0	15,706,456					
6	Less stable deposits	35,025,137	909	22,372	70,310	31,613,887					
7	Wholesale funding; of which:	58,957,667	64,803,259	4,607,980	7,156,298	43,516,314					
8	Operational deposits	0	0	0	0	0					
9	Other wholesale funding	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					
11	Other liabilities; of which:	410,092	180,806	0	97,206	295,237					
12	Derivative liabilities				0						
13	All other liabilities and equity not included in the above categori	410,092	180,806	0	97,206	295,237					
14	Total available stable funding					104,304,278					
Required stable funding (RSF) items (2)											
15	HQLA					3,767,157					
16	Deposits held at financial institutions for operational purposes	340,026	0	0	0	170,125					
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	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)	180,747	10,990,454	75,884	0	40,380					
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	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:	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	6,015	1,180,784	317,131	1,577,677	1,778,358					
22	Residential mortgages; of which:	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	1,828	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	3,599,288	1,155,050	363,329	3,366,602	6,686,395					
25	Assets with matching interdependent liabilities	0	0	0	0	0					
26	Other assets; of which:	7,636,535	2,730,960	140,853	4,780,193	11,556,261					
27	Physical traded commodities, including gold	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)				1,254,650	1,066,452					
29	Derivative assets				629,959	629,959					
30	Derivative liabilities (before deduction of variation margin posted)				1,957,341	97,867					
31	All other assets not included in the above categories	7,636,535	2,730,960	140,853	938,241	9,761,982					
32	Off-balance sheet items				108,284,061	2,162,059					
33	Total required stable funding					86,539,611					
34	Consolidated net stable funding ratio (NSFR)					120.5%					