

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Financial Group
First Quarter of Fiscal Year Ended Mar. 2025

(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:	10,471,233	0	0	3,384,401	13,855,635	10,221,587	0	0	3,213,720	13,435,307
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	10,471,233	0	0	3,118,914	13,590,148	10,221,587	0	0	2,960,972	13,182,559
3	Other capital instruments that are not included in the above category	0	0	0	265,487	265,487	0	0	0	252,747	252,747
4	Funding from retail and small business customers; of which:	53,374,210	15,767	45,512	38,673	49,011,437	52,725,784	14,694	42,576	36,336	48,400,499
5	Stable deposits	17,616,449	0	0	0	16,735,627	17,188,271	0	0	0	16,328,857
6	Less stable deposits	35,757,760	15,767	45,512	38,673	32,275,810	35,537,513	14,694	42,576	36,336	32,071,641
7	Wholesale funding; of which:	62,918,084	93,802,800	10,079,063	11,125,204	54,389,597	72,070,508	83,029,749	7,318,572	10,792,370	54,794,461
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	62,918,084	93,802,800	10,079,063	11,125,204	54,389,597	72,070,508	83,029,749	7,318,572	10,792,370	54,794,461
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	9,031,499	3,246,403	0	95,775	102,464	8,178,291	2,801,674	0	107,337	114,495
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	9,031,499	3,246,403	0	95,775	102,464	8,178,291	2,801,674	0	107,337	114,495
14	Total available stable funding	/	/	/	/	117,359,134	/	/	/	/	116,744,763
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	4,664,973	/	/	/	/	4,883,076
16	Deposits held at financial institutions for operational purposes	508,471	0	0	0	254,402	568,492	0	0	0	284,401
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	7,035,206	46,581,579	9,890,012	68,293,652	79,877,857	8,120,155	42,952,001	9,597,304	67,072,383	78,567,866
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	227,147	14,867,934	107,269	106,122	290,078	241,757	13,447,523	226,177	0	113,237
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,885,781	9,323,788	2,394,206	12,059,136	15,204,019	3,175,808	8,127,336	2,653,927	12,064,052	15,244,484
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	286,629	21,605,406	7,052,472	45,135,365	51,722,809	322,357	20,922,637	6,320,899	43,885,870	50,029,862
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	12,815	2,347,524	2,118,791	4,288,444	4,739,018	2,517	3,041,538	756,949	3,921,139	4,191,801
22	Residential mortgages; of which:	0	5,071	42,720	7,064,414	5,469,724	0	4,566	43,311	7,167,978	5,550,451
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,609	2,609	2,794,621	1,818,613	0	1,537	2,854	2,831,346	1,842,571
24	Securities that are not in default and do not qualify as HQLA and other similar assets	3,635,647	779,378	293,344	3,928,614	7,191,225	4,380,231	449,937	352,988	3,954,481	7,629,829
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	7,948,499	2,906,674	124,469	7,038,944	11,996,685	8,863,137	2,856,285	125,274	6,433,133	11,984,066
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)	/	/	/	1,482,445	1,260,078	/	/	/	1,436,883	1,221,350
29	Derivative assets	/	/	/	96,629	96,629	/	/	/	316,724	316,724
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	4,426,789	221,339	/	/	/	3,639,297	181,964
31	All other assets not included in the above categories	7,948,499	2,906,674	124,469	1,033,080	10,418,638	8,863,137	2,856,285	125,274	1,040,229	10,264,027
32	Off-balance sheet items	/	/	/	136,499,595	3,080,591	/	/	/	131,469,606	2,886,844
33	Total required stable funding	/	/	/	/	99,874,510	/	/	/	/	98,606,255
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	117.5%	/	/	/	/	118.3%