

Disclosure of Quantitative Information about Non-Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking
Fourth 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:	525,497	0	0	0	525,497	531,825	0	0	0	531,825
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	525,497	0	0	0	525,497	531,825	0	0	0	531,825
3	Other capital instruments that are not included in the above category	0	0	0	0	0	0	0	0	0	0
4	Funding from retail and small business customers; of which:	1,468,257	0	0	0	1,333,738	1,491,879	0	0	0	1,355,271
5	Stable deposits	246,148	0	0	0	233,840	251,591	0	0	0	239,011
6	Less stable deposits	1,222,109	0	0	0	1,099,898	1,240,288	0	0	0	1,116,259
7	Wholesale funding; of which:	518,407	1,636,480	135,886	583,353	1,463,797	509,599	2,518,157	339,230	595,861	1,463,748
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	518,407	1,636,480	135,886	583,353	1,463,797	509,599	2,518,157	339,230	595,861	1,463,748
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	68,127	0	0	0	26,782	56,812	0	0	0	22,476
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	68,127	0	0	0	26,782	56,812	0	0	0	22,476
14	Total available stable funding	/	/	/	/	3,349,816	/	/	/	/	3,373,322
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	75,196	/	/	/	/	69,022
16	Deposits held at financial institutions for operational purposes	6,220	0	0	0	3,110	6,723	0	0	0	3,361
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	247,149	415,243	266,859	2,312,539	2,329,981	217,314	524,369	231,005	2,303,613	2,351,555
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	20,066	0	0	0	0	20,145	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	210,139	86,744	53,156	314,196	385,306	175,964	102,330	47,481	303,350	368,835
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	279	262,369	212,615	1,918,208	1,825,123	283	365,714	172,342	1,919,507	1,858,972
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	0	0	0	0	0	25,173	25,640	213,499	164,181
22	Residential mortgages; of which:	0	884	866	16,804	11,798	0	976	962	18,671	13,359
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	884	866	16,804	11,798	0	898	883	17,404	12,204
24	Securities that are not in default and do not qualify as HQLA and other similar assets	36,730	45,178	221	63,330	107,751	41,066	35,202	10,218	62,083	110,388
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	399,105	5,545	1,321	34,680	438,176	394,928	1,727	674	31,005	425,839
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)	/	/	/	16,500	14,025	/	/	/	16,500	14,025
29	Derivative assets	/	/	/	0	0	/	/	/	359	359
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	399,105	5,545	1,321	18,180	424,151	394,928	1,727	674	14,145	411,455
32	Off-balance sheet items	/	/	/	1,320,496	19,554	/	/	/	1,386,322	19,740
33	Total required stable funding	/	/	/	/	2,866,019	/	/	/	/	2,869,520
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	116.8%	/	/	/	/	117.5%