

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking

Second 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:	622,930	0	0	0	622,930	616,786	0	0	0	616,786
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	622,930	0	0	0	622,930	616,786	0	0	0	616,786
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:	1,424,112	0	0	0	1,293,938	1,469,687	0	0	0	1,334,770
5	Stable deposits	244,734	0	0	0	232,497	241,036	0	0	0	228,984
6	Less stable deposits	1,179,378	0	0	0	1,061,440	1,228,650	0	0	0	1,105,785
7	Wholesale funding; of which:	909,765	1,298,246	361,223	707,122	1,574,497	722,417	1,463,519	216,820	611,757	1,383,247
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	909,765	1,298,246	361,223	707,122	1,574,497	722,417	1,463,519	216,820	611,757	1,383,247
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	98,799	0	0	0	24,278	101,912	0	0	0	26,369
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	98,799	0	0	0	24,278	101,912	0	0	0	26,369
14	Total available stable funding	/	/	/	/	3,515,644	/	/	/	/	3,361,174
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	69,750	/	/	/	/	73,554
16	Deposits held at financial institutions for operational purposes	8,760	0	0	0	4,380	6,351	0	0	0	3,175
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	196,991	562,475	242,306	2,185,136	2,282,131	282,225	711,097	157,269	2,234,010	2,395,514
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	104,950	0	0	84,979	0	150,049	0	0	129,983
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	164,991	137,496	47,492	277,432	346,609	248,567	147,809	37,440	275,583	353,775
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	271	263,947	193,630	1,829,977	1,732,988	281	357,110	118,724	1,879,169	1,791,633
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	28,001	30,740	266,657	202,699	0	43,543	15,797	228,306	178,070
22	Residential mortgages; of which:	0	907	880	16,667	10,945	0	925	915	17,222	11,326
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	840	815	15,565	10,945	0	854	843	16,119	11,326
24	Securities that are not in default and do not qualify as HQLA and other similar assets	31,728	55,173	303	61,058	106,607	33,377	55,201	188	62,035	108,795
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	385,820	6,564	1,316	36,140	427,311	470,775	6,427	1,153	34,346	509,862
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	/	/	/	1,729	1,729	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	385,820	6,564	1,316	17,910	411,556	470,775	6,427	1,153	17,846	495,837
32	Off-balance sheet items	/	/	/	1,266,357	18,166	/	/	/	1,281,371	18,376
33	Total required stable funding	/	/	/	/	2,801,739	/	/	/	/	3,000,483
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	125.4%	/	/	/	/	112.0%