

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking
Third 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:	632,664	0	0	0	632,664	622,930	0	0	0	622,930
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	632,664	0	0	0	632,664	622,930	0	0	0	622,930
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:	1,397,728	0	0	0	1,269,611	1,424,112	0	0	0	1,293,938
5	Stable deposits	233,114	0	0	0	221,458	244,734	0	0	0	232,497
6	Less stable deposits	1,164,614	0	0	0	1,048,152	1,179,378	0	0	0	1,061,440
7	Wholesale funding; of which:	871,442	1,248,142	186,155	654,406	1,366,965	909,765	1,298,246	361,223	707,122	1,574,497
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	871,442	1,248,142	186,155	654,406	1,366,965	909,765	1,298,246	361,223	707,122	1,574,497
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	100,586	0	0	0	25,333	98,799	0	0	0	24,278
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	100,586	0	0	0	25,333	98,799	0	0	0	24,278
14	Total available stable funding	/	/	/	/	3,294,575	/	/	/	/	3,515,644
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	71,366	/	/	/	/	69,750
16	Deposits held at financial institutions for operational purposes	10,088	0	0	0	5,044	8,760	0	0	0	4,380
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	221,109	759,053	236,973	2,094,009	2,289,883	196,991	562,475	242,306	2,185,136	2,282,131
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	262,692	0	0	158,240	0	104,950	0	0	84,979
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	189,328	153,085	51,913	245,682	323,005	164,991	137,496	47,492	277,432	346,609
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	256	287,220	182,890	1,774,831	1,694,179	271	263,947	193,630	1,829,977	1,732,988
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	19,224	47,000	255,730	199,337	0	28,001	30,740	266,657	202,699
22	Residential mortgages; of which:	0	873	846	15,969	10,513	0	907	880	16,667	10,945
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	810	785	14,947	10,513	0	840	815	15,565	10,945
24	Securities that are not in default and do not qualify as HQLA and other similar assets	31,523	55,182	1,322	57,526	103,944	31,728	55,173	303	61,058	106,607
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	390,425	6,187	763	32,739	427,639	385,820	6,564	1,316	36,140	427,311
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	/	/	/	1,729	1,729
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	390,425	6,187	763	16,239	413,614	385,820	6,564	1,316	17,910	411,556
32	Off-balance sheet items	/	/	/	1,262,905	18,091	/	/	/	1,266,357	18,166
33	Total required stable funding	/	/	/	/	2,812,025	/	/	/	/	2,801,739
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	117.1%	/	/	/	/	125.4%