

Disclosure of Quantitative Information about Non-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: | 546,767 | 0 | 0 | 0 | 546,767 | 534,711 | 0 | 0 | 0 | 534,711 |
| 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 | 546,767 | 0 | 0 | 0 | 546,767 | 534,711 | 0 | 0 | 0 | 534,711 |
| 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: | 1,397,736 | 0 | 0 | 0 | 1,269,618 | 1,424,120 | 0 | 0 | 0 | 1,293,945 |
| 5 | Stable deposits | 233,114 | 0 | 0 | 0 | 221,458 | 244,734 | 0 | 0 | 0 | 232,497 |
| 6 | Less stable deposits | 1,164,622 | 0 | 0 | 0 | 1,048,159 | 1,179,385 | 0 | 0 | 0 | 1,061,447 |
| 7 | Wholesale funding; of which: | 749,561 | 1,248,142 | 186,155 | 654,406 | 1,380,412 | 790,526 | 1,298,246 | 361,223 | 707,122 | 1,587,705 |
| 8 | Operational deposits | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9 | Other wholesale funding | 749,561 | 1,248,142 | 186,155 | 654,406 | 1,380,412 | 790,526 | 1,298,246 | 361,223 | 707,122 | 1,587,705 |
| 10 | Liabilities with matching interdependent assets | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11 | Other liabilities; of which: | 72,607 | 0 | 0 | 0 | 25,333 | 66,658 | 0 | 0 | 0 | 24,278 |
| 12 | Derivative liabilities | / | / | / | 0 | / | / | / | / | 0 | / |
| 13 | All other liabilities and equity not included in the above categories | 72,607 | 0 | 0 | 0 | 25,333 | 66,658 | 0 | 0 | 0 | 24,278 |
| 14 | Total available stable funding | / | / | / | / | 3,222,132 | / | / | / | / | 3,440,640 |
| Required stable funding (RSF) items (2) | | | | | | | | | | | |
| 15 | HQLA | / | / | / | / | 71,366 | / | / | / | / | 69,750 |
| 16 | Deposits held at financial institutions for operational purposes | 10,553 | 0 | 0 | 0 | 5,276 | 9,661 | 0 | 0 | 0 | 4,830 |
| 17 | Loans, repo transactions-related assets, securities and other similar assets; of which: | 136,140 | 714,265 | 236,973 | 2,102,009 | 2,278,414 | 111,680 | 523,736 | 242,306 | 2,193,136 | 2,271,464 |
| 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) | 104,363 | 108,296 | 51,913 | 253,682 | 311,538 | 79,682 | 98,757 | 47,492 | 285,432 | 335,944 |
| 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 | 31,521 | 55,182 | 1,322 | 57,526 | 103,942 | 31,725 | 55,173 | 303 | 61,058 | 106,605 |
| 25 | Assets with matching interdependent liabilities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26 | Other assets; of which: | 327,254 | 6,187 | 763 | 32,739 | 364,468 | 318,865 | 6,564 | 1,316 | 36,140 | 360,356 |
| 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 | 327,254 | 6,187 | 763 | 16,239 | 350,443 | 318,865 | 6,564 | 1,316 | 17,910 | 344,601 |
| 32 | Off-balance sheet items | / | / | / | 1,264,105 | 18,127 | / | / | / | 1,267,558 | 18,202 |
| 33 | Total required stable funding | / | / | / | / | 2,737,653 | / | / | / | / | 2,724,603 |
| 34 | Non-consolidated net stable funding ratio (NSFR) | / | / | / | / | 117.6% | / | / | / | / | 126.2% |