Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking

Fourth Quarter of Fiscal Year Ended Mar. 2022

(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:	535,460	0	0	0	535,460	580,676	0	0	0	580,676
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	535,460	0	0	0	535,460	580,676	0	0	0	580,676
3	Other capital instruments that are not included in the above categ	0	0	0	0	0	0	0	0	0	0
4	Funding from retail and small business customers; of which:	1,577,065	0	0	0	1,432,560	1,604,807	0	0	0	1,457,631
5	Stable deposits	264,021	0	0	0	250,820	266,098	0	0	0	252,793
6	Less stable deposits	1,313,044	0	0	0	1,181,739	1,338,709	0	0	0	1,204,838
7	Wholesale funding; of which:	736,332	2,241,418	228,420	695,051	1,586,300	764,508	2,479,806	305,683	536,271	1,533,246
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	736,332	2,241,418	228,420	695,051	1,586,300	764,508	2,479,806	305,683	536,271	1,533,246
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	73,341	0	0	0	15,356	76,717	0	0	0	17,869
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categorie	73,341	0	0	0	15,356	76,717	0	0	0	17,869
14	Total available stable funding					3,569,677					3,589,423
Required stable funding (RSF) items (2)											
15	HQLA					63,279					68,678
16	Deposits held at financial institutions for operational purposes	2,958	0	0	0	1,479	2,924	0	0	0	1,462
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	253,655	456,559	314,142	2,586,577	2,631,215	226,974	501,855	323,095	2,553,155	2,624,991
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	20,046	0	0	0	0	20,067	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	224,328	112,301	65,374	320,556	403,746	196,331	114,394	85,700	317,757	407,216
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	334	292,990	247,595	2,152,673	2,094,717	330	336,032	236,179	2,123,179	2,084,949
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,765	3,520	29,491	21,812	0	3,988	2,186	30,696	23,040
22	Residential mortgages; of which:	0	1,206	1,157	23,901	17,066	0	1,246	1,201	24,872	17,749
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,102	1,057	22,163	15,486	0	1,134	1,093	23,077	16,114
24	Securities that are not in default and do not qualify as HQLA and other similar assets	28,992	30,014	14	89,444	115,685	30,312	30,114	14	87,346	115,074
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	417,479	2,712	688	18,873	439,415	416,534	1,804	467	9,955	428,295
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)				919	781				2,370	2,014
29	Derivative assets				7,747	7,747				3,020	3,020
30	Derivative liabilities (before deduction of variation margin posted)				0	0				0	0
31	All other assets not included in the above categories	417,479	2,712	688	10,206	430,886	416,534	1,804	467	4,564	423,260
32	Off-balance sheet items				1,438,855	21,971				1,409,553	21,433
33	Total required stable funding					3,157,361					3,144,861
34	Consolidated net stable funding ratio (NSFR)					113.0%					114.1%