

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking
First Quarter of Fiscal Year Ended Mar. 2023

(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:	542,816	0	0	0	542,816	535,460	0	0	0	535,460
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	542,816	0	0	0	542,816	535,460	0	0	0	535,460
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:	1,564,295	0	0	0	1,420,987	1,577,065	0	0	0	1,432,560
5	Stable deposits	262,424	0	0	0	249,303	264,021	0	0	0	250,820
6	Less stable deposits	1,301,871	0	0	0	1,171,684	1,313,044	0	0	0	1,181,739
7	Wholesale funding; of which:	725,288	2,057,523	301,554	749,014	1,639,354	736,332	2,241,418	228,420	695,051	1,586,300
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	725,288	2,057,523	301,554	749,014	1,639,354	736,332	2,241,418	228,420	695,051	1,586,300
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	141,453	0	0	0	14,837	73,341	0	0	0	15,356
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	141,453	0	0	0	14,837	73,341	0	0	0	15,356
14	Total available stable funding	/	/	/	/	3,617,995	/	/	/	/	3,569,677
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	62,937	/	/	/	/	63,279
16	Deposits held at financial institutions for operational purposes	3,467	0	0	0	1,733	2,958	0	0	0	1,479
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	314,358	666,492	270,014	2,528,437	2,748,576	253,655	456,559	314,142	2,586,577	2,631,215
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	150,100	0	0	130,054	0	20,046	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	284,710	152,611	29,337	318,568	420,858	224,328	112,301	65,374	320,556	403,746
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	319	362,604	209,545	2,095,419	2,063,566	334	292,990	247,595	2,152,673	2,094,717
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	2,217	12,706	20,765	20,959	0	1,765	3,520	29,491	21,812
22	Residential mortgages; of which:	0	1,161	1,116	22,969	16,397	0	1,206	1,157	23,901	17,066
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,062	1,021	21,330	14,907	0	1,102	1,057	22,163	15,486
24	Securities that are not in default and do not qualify as HQLA and other similar assets	29,328	14	30,014	91,479	117,700	28,992	30,014	14	89,444	115,685
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	408,614	1,356	522	25,329	433,937	417,479	2,712	688	18,873	439,415
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)	/	/	/	15,000	12,750	/	/	/	919	781
29	Derivative assets	/	/	/	Δ589	0	/	/	/	7,747	7,747
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	408,614	1,356	522	10,918	421,187	417,479	2,712	688	10,206	430,886
32	Off-balance sheet items	/	/	/	1,458,587	22,929	/	/	/	1,438,855	21,971
33	Total required stable funding	/	/	/	/	3,270,115	/	/	/	/	3,157,361
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	110.6%	/	/	/	/	113.0%