

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking
Second 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:	550,966	0	0	0	550,966	542,816	0	0	0	542,816
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	550,966	0	0	0	550,966	542,816	0	0	0	542,816
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:	1,569,940	0	0	0	1,426,061	1,564,295	0	0	0	1,420,987
5	Stable deposits	262,295	0	0	0	249,180	262,424	0	0	0	249,303
6	Less stable deposits	1,307,644	0	0	0	1,176,880	1,301,871	0	0	0	1,171,684
7	Wholesale funding; of which:	679,710	2,446,953	423,000	630,711	1,535,855	725,288	2,057,523	301,554	749,014	1,639,354
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	679,710	2,446,953	423,000	630,711	1,535,855	725,288	2,057,523	301,554	749,014	1,639,354
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	64,858	0	0	0	15,271	141,453	0	0	0	14,837
12	Derivative liabilities	/	/	/	/	/	/	/	/	/	/
13	All other liabilities and equity not included in the above categories	64,858	0	0	0	15,271	141,453	0	0	0	14,837
14	Total available stable funding	/	/	/	/	3,528,155	/	/	/	/	3,617,995
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	60,456	/	/	/	/	62,937
16	Deposits held at financial institutions for operational purposes	4,139	0	0	0	2,069	3,467	0	0	0	1,733
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	245,560	447,876	332,700	2,537,750	2,595,291	314,358	666,492	270,014	2,528,437	2,748,576
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	20,038	0	0	0	0	150,100	0	0	130,054
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	219,433	113,114	65,855	335,678	418,491	284,710	152,611	29,337	318,568	420,858
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	314	313,583	235,606	2,086,554	2,044,601	319	362,604	209,545	2,095,419	2,063,566
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	3,536	11,290	20,488	20,731	0	2,217	12,706	20,765	20,959
22	Residential mortgages; of which:	0	1,125	1,088	22,132	15,798	0	1,161	1,116	22,969	16,397
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,030	996	20,608	14,409	0	1,062	1,021	21,330	14,907
24	Securities that are not in default and do not qualify as HQLA and other similar assets	25,812	14	30,149	93,385	116,400	29,328	14	30,014	91,479	117,700
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	413,241	1,035	939	23,208	436,166	408,614	1,356	522	25,329	433,937
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	/	/	/	15,000	12,750
29	Derivative assets	/	/	/	0	0	/	/	/	△589	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	413,241	1,035	939	8,208	423,416	408,614	1,356	522	10,918	421,187
32	Off-balance sheet items	/	/	/	1,414,298	21,187	/	/	/	1,458,587	22,929
33	Total required stable funding	/	/	/	/	3,115,172	/	/	/	/	3,270,115
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	113.2%	/	/	/	/	110.6%