

**Disclosure of Quantitative Information about Non-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		
<b>Available stable funding (ASF) items (1)</b>											
1	Capital; of which:	504,752	0	0	0	504,752	498,746	0	0	0	498,746
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	504,752	0	0	0	504,752	498,746	0	0	0	498,746
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:	571,680	2,446,953	423,000	630,711	1,542,464	574,318	2,057,523	301,554	749,014	1,644,711
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	571,680	2,446,953	423,000	630,711	1,542,464	574,318	2,057,523	301,554	749,014	1,644,711
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	45,403	0	0	0	15,271	68,180	0	0	0	14,837
12	Derivative liabilities	/	/	/	/	/	/	/	/	/	/
13	All other liabilities and equity not included in the above categories	45,403	0	0	0	15,271	68,180	0	0	0	14,837
14	Total available stable funding	/	/	/	/	3,488,550	/	/	/	/	3,579,281
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA	/	/	/	/	60,456	/	/	/	/	62,937
16	Deposits held at financial institutions for operational purposes	4,845	0	0	0	2,422	4,486	0	0	0	2,243
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	158,443	436,258	332,700	2,548,750	2,593,139	125,718	652,905	270,014	2,539,437	2,707,218
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)	129,943	101,495	65,855	346,678	414,322	96,073	139,024	29,337	329,568	379,501
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	28,185	14	30,149	93,385	118,417	29,325	14	30,014	91,479	117,699
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	384,030	1,035	939	23,208	406,955	381,899	1,356	522	25,329	407,223
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	384,030	1,035	939	8,208	394,205	381,899	1,356	522	10,918	394,473
32	Off-balance sheet items	/	/	/	1,415,500	21,223	/	/	/	1,459,787	22,965
33	Total required stable funding	/	/	/	/	3,084,197	/	/	/	/	3,202,588
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	113.1%	/	/	/	/	111.7%