

**Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio**

Mizuho Trust & Banking  
Third 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:	569,255	0	0	0	569,255	550,966	0	0	0	550,966
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	569,255	0	0	0	569,255	550,966	0	0	0	550,966
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:	1,560,506	0	0	0	1,417,612	1,569,940	0	0	0	1,426,061
5	Stable deposits	263,149	0	0	0	249,992	262,295	0	0	0	249,180
6	Less stable deposits	1,297,356	0	0	0	1,167,620	1,307,644	0	0	0	1,176,880
7	Wholesale funding; of which:	1,091,235	2,240,209	383,860	558,166	1,490,842	679,710	2,446,953	423,000	630,711	1,535,855
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	1,091,235	2,240,209	383,860	558,166	1,490,842	679,710	2,446,953	423,000	630,711	1,535,855
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	70,911	0	0	0	15,184	64,858	0	0	0	15,271
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	70,911	0	0	0	15,184	64,858	0	0	0	15,271
14	Total available stable funding	/	/	/	/	3,492,895	/	/	/	/	3,528,155
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA	/	/	/	/	57,136	/	/	/	/	60,456
16	Deposits held at financial institutions for operational purposes	4,562	0	0	0	2,281	4,139	0	0	0	2,069
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	250,042	567,032	226,850	2,539,866	2,595,636	245,560	447,876	332,700	2,537,750	2,595,291
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	40,216	0	0	0	0	20,038	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	223,593	110,637	68,701	334,493	419,321	219,433	113,114	65,855	335,678	418,491
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	299	385,083	154,821	2,091,733	2,044,266	314	313,583	235,606	2,086,554	2,044,601
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	12,706	1,371	20,991	20,683	0	3,536	11,290	20,488	20,731
22	Residential mortgages; of which:	0	1,080	1,058	21,361	15,243	0	1,125	1,088	22,132	15,798
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	992	971	19,915	13,927	0	1,030	996	20,608	14,409
24	Securities that are not in default and do not qualify as HQLA and other similar assets	26,149	30,014	2,269	92,278	116,805	25,812	14	30,149	93,385	116,400
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	418,386	2,014	746	33,063	454,197	413,241	1,035	939	23,208	436,166
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)	/	/	/	0	0	/	/	/	15,000	12,750
29	Derivative assets	/	/	/	26,590	26,590	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	418,386	2,014	746	6,473	427,606	413,241	1,035	939	8,208	423,416
32	Off-balance sheet items	/	/	/	1,408,086	21,972	/	/	/	1,414,298	21,187
33	Total required stable funding	/	/	/	/	3,131,223	/	/	/	/	3,115,172
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	111.5%	/	/	/	/	113.2%