

Disclosure of Quantitative Information about Non-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		
Available stable funding (ASF) items (1)											
1	Capital; of which:	522,998	0	0	0	522,998	504,752	0	0	0	504,752
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	522,998	0	0	0	522,998	504,752	0	0	0	504,752
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:	946,352	2,240,209	383,860	558,166	1,497,287	571,680	2,446,953	423,000	630,711	1,542,464
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	946,352	2,240,209	383,860	558,166	1,497,287	571,680	2,446,953	423,000	630,711	1,542,464
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	50,347	0	0	0	15,184	45,403	0	0	0	15,271
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	50,347	0	0	0	15,184	45,403	0	0	0	15,271
14	Total available stable funding	/	/	/	/	3,453,082	/	/	/	/	3,488,550
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	57,136	/	/	/	/	60,456
16	Deposits held at financial institutions for operational purposes	5,208	0	0	0	2,604	4,845	0	0	0	2,422
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	135,529	549,881	226,850	2,550,866	2,586,543	158,443	436,258	332,700	2,548,750	2,593,139
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)	109,082	93,487	68,701	345,493	410,229	129,943	101,495	65,855	346,678	414,322
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	26,147	30,014	2,269	92,278	116,804	28,185	14	30,149	93,385	118,417
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	393,727	2,014	746	33,063	429,538	384,030	1,035	939	23,208	406,955
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	393,727	2,014	746	6,473	402,948	384,030	1,035	939	8,208	394,205
32	Off-balance sheet items	/	/	/	1,409,289	22,008	/	/	/	1,415,500	21,223
33	Total required stable funding	/	/	/	/	3,097,830	/	/	/	/	3,084,197
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	111.4%	/	/	/	/	113.1%