

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking

Fourth 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:	563,622	0	0	0	563,622	569,255	0	0	0	569,255
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	563,622	0	0	0	563,622	569,255	0	0	0	569,255
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:	1,543,107	0	0	0	1,401,892	1,560,506	0	0	0	1,417,612
5	Stable deposits	261,933	0	0	0	248,836	263,149	0	0	0	249,992
6	Less stable deposits	1,281,173	0	0	0	1,153,056	1,297,356	0	0	0	1,167,620
7	Wholesale funding; of which:	1,051,112	2,632,961	382,513	514,447	1,552,218	1,091,235	2,240,209	383,860	558,166	1,490,842
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	1,051,112	2,632,961	382,513	514,447	1,552,218	1,091,235	2,240,209	383,860	558,166	1,490,842
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	72,553	0	0	0	17,165	70,911	0	0	0	15,184
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	72,553	0	0	0	17,165	70,911	0	0	0	15,184
14	Total available stable funding	/	/	/	/	3,534,899	/	/	/	/	3,492,895
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	59,710	/	/	/	/	57,136
16	Deposits held at financial institutions for operational purposes	4,422	0	0	0	2,211	4,562	0	0	0	2,281
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	220,611	522,500	214,015	2,483,094	2,499,020	250,042	567,032	226,850	2,539,866	2,595,636
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	20,177	0	0	0	0	40,216	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	192,968	145,321	44,823	322,743	395,899	223,593	110,637	68,701	334,493	419,321
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	299	325,921	167,954	2,071,786	1,992,276	299	385,083	154,821	2,091,733	2,044,266
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,234	2,466	81,093	54,561	0	12,706	1,371	20,991	20,683
22	Residential mortgages; of which:	0	1,054	1,027	20,583	14,702	0	1,080	1,058	21,361	15,243
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	970	946	19,173	13,420	0	992	971	19,915	13,927
24	Securities that are not in default and do not qualify as HQLA and other similar assets	27,343	30,024	210	67,980	96,142	26,149	30,014	2,269	92,278	116,805
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	451,825	2,708	729	34,459	486,838	418,386	2,014	746	33,063	454,197
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)	/	/	/	16,500	14,025	/	/	/	0	0
29	Derivative assets	/	/	/	255	255	/	/	/	26,590	26,590
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	451,825	2,708	729	17,704	472,557	418,386	2,014	746	6,473	427,606
32	Off-balance sheet items	/	/	/	1,405,672	21,243	/	/	/	1,408,086	21,972
33	Total required stable funding	/	/	/	/	3,069,023	/	/	/	/	3,131,223
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	115.1%	/	/	/	/	111.5%