

Disclosure of Quantitative Information about Non-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:	493,881	0	0	0	493,881	522,998	0	0	0	522,998
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	493,881	0	0	0	493,881	522,998	0	0	0	522,998
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:	957,628	2,630,700	382,513	514,447	1,560,163	946,352	2,240,209	383,860	558,166	1,497,287
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	957,628	2,630,700	382,513	514,447	1,560,163	946,352	2,240,209	383,860	558,166	1,497,287
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	49,489	0	0	0	17,165	50,347	0	0	0	15,184
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	49,489	0	0	0	17,165	50,347	0	0	0	15,184
14	Total available stable funding	/	/	/	/	3,473,103	/	/	/	/	3,453,082
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	59,710	/	/	/	/	57,136
16	Deposits held at financial institutions for operational purposes	5,160	0	0	0	2,580	5,208	0	0	0	2,604
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	168,381	487,298	214,015	2,494,094	2,496,904	135,529	549,881	226,850	2,550,866	2,586,543
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)	140,740	110,119	44,823	333,743	393,784	109,082	93,487	68,701	345,493	410,229
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	27,341	30,024	210	67,980	96,140	26,147	30,014	2,269	92,278	116,804
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	391,283	2,708	729	34,459	426,296	393,727	2,014	746	33,063	429,538
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	391,283	2,708	729	17,704	412,016	393,727	2,014	746	6,473	402,948
32	Off-balance sheet items	/	/	/	1,406,872	21,279	/	/	/	1,409,289	22,008
33	Total required stable funding	/	/	/	/	3,006,771	/	/	/	/	3,097,830
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	115.5%	/	/	/	/	111.4%