

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking
First Quarter of Fiscal Year Ended Mar. 2024

(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:	577,752	0	0	0	577,752	563,622	0	0	0	563,622
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	577,752	0	0	0	577,752	563,622	0	0	0	563,622
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:	1,525,494	0	0	0	1,385,751	1,543,107	0	0	0	1,401,892
5	Stable deposits	256,126	0	0	0	243,319	261,933	0	0	0	248,836
6	Less stable deposits	1,269,367	0	0	0	1,142,431	1,281,173	0	0	0	1,153,056
7	Wholesale funding; of which:	703,108	2,586,843	618,611	671,631	1,676,291	1,051,112	2,632,961	382,513	514,447	1,552,218
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	703,108	2,586,843	618,611	671,631	1,676,291	1,051,112	2,632,961	382,513	514,447	1,552,218
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	87,997	0	0	0	21,511	72,553	0	0	0	17,165
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	87,997	0	0	0	21,511	72,553	0	0	0	17,165
14	Total available stable funding	/	/	/	/	3,661,306	/	/	/	/	3,534,899
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	66,228	/	/	/	/	59,710
16	Deposits held at financial institutions for operational purposes	5,388	0	0	0	2,694	4,422	0	0	0	2,211
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	246,277	717,857	265,210	2,443,226	2,595,241	220,611	522,500	214,015	2,483,094	2,499,020
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	280,318	0	0	130,104	0	20,177	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	216,386	138,332	39,326	310,415	383,919	192,968	145,321	44,823	322,743	395,899
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	299	297,993	189,835	2,043,397	1,965,143	299	325,921	167,954	2,071,786	1,992,276
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,355	2,316	80,993	54,482	0	1,234	2,466	81,093	54,561
22	Residential mortgages; of which:	0	1,014	998	19,869	14,186	0	1,054	1,027	20,583	14,702
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	934	919	18,545	12,981	0	970	946	19,173	13,420
24	Securities that are not in default and do not qualify as HQLA and other similar assets	29,591	197	35,048	69,544	101,888	27,343	30,024	210	67,980	96,142
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	438,219	1,601	566	33,568	471,479	451,825	2,708	729	34,459	486,838
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	/	/	/	16,500	14,025
29	Derivative assets	/	/	/	803	803	/	/	/	255	255
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	438,219	1,601	566	16,265	456,651	451,825	2,708	729	17,704	472,557
32	Off-balance sheet items	/	/	/	1,422,943	20,972	/	/	/	1,405,672	21,243
33	Total required stable funding	/	/	/	/	3,156,617	/	/	/	/	3,069,023
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	115.9%	/	/	/	/	115.1%