

Disclosure of Quantitative Information about Non-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:	507,829	0	0	0	507,829	493,881	0	0	0	493,881
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	507,829	0	0	0	507,829	493,881	0	0	0	493,881
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:	582,135	2,586,843	618,611	671,631	1,683,779	957,628	2,630,700	382,513	514,447	1,560,163
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	582,135	2,586,843	618,611	671,631	1,683,779	957,628	2,630,700	382,513	514,447	1,560,163
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	61,064	0	0	0	21,511	49,489	0	0	0	17,165
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	0
13	All other liabilities and equity not included in the above categories	61,064	0	0	0	21,511	49,489	0	0	0	17,165
14	Total available stable funding	/	/	/	/	3,598,870	/	/	/	/	3,473,103
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	66,228	/	/	/	/	59,710
16	Deposits held at financial institutions for operational purposes	6,164	0	0	0	3,082	5,160	0	0	0	2,580
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	156,045	695,543	265,210	2,454,226	2,588,724	168,381	487,298	214,015	2,494,094	2,496,904
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)	126,156	116,018	39,326	321,415	377,405	140,740	110,119	44,823	333,743	393,784
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	29,588	197	35,048	69,544	101,886	27,341	30,024	210	67,980	96,140
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	381,252	1,601	566	33,568	414,512	391,283	2,708	729	34,459	426,296
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	381,252	1,601	566	16,265	399,684	391,283	2,708	729	17,704	412,016
32	Off-balance sheet items	/	/	/	1,424,143	21,008	/	/	/	1,406,872	21,279
33	Total required stable funding	/	/	/	/	3,093,557	/	/	/	/	3,006,771
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	116.3%	/	/	/	/	115.5%