

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking
Second 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:	597,909	0	0	0	597,909	577,752	0	0	0	577,752
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	597,909	0	0	0	597,909	577,752	0	0	0	577,752
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:	1,513,704	0	0	0	1,375,044	1,525,494	0	0	0	1,385,751
5	Stable deposits	254,210	0	0	0	241,499	256,126	0	0	0	243,319
6	Less stable deposits	1,259,494	0	0	0	1,133,544	1,269,367	0	0	0	1,142,431
7	Wholesale funding; of which:	657,115	2,370,211	600,147	605,055	1,514,427	703,108	2,586,843	618,611	671,631	1,676,291
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	657,115	2,370,211	600,147	605,055	1,514,427	703,108	2,586,843	618,611	671,631	1,676,291
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	81,817	0	0	0	21,566	87,997	0	0	0	21,511
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	81,817	0	0	0	21,566	87,997	0	0	0	21,511
14	Total available stable funding	/	/	/	/	3,508,947	/	/	/	/	3,661,306
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	67,470	/	/	/	/	66,228
16	Deposits held at financial institutions for operational purposes	5,472	0	0	0	2,736	5,388	0	0	0	2,694
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	192,394	516,638	186,431	2,423,611	2,432,797	246,277	717,857	265,210	2,443,226	2,595,241
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	40,318	0	0	0	0	280,318	0	0	130,104
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	150,327	134,283	22,820	330,450	384,735	216,386	138,332	39,326	310,415	383,919
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	304	340,866	127,609	2,006,095	1,923,555	299	297,993	189,835	2,043,397	1,965,143
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	2,496	436	82,019	54,779	0	1,355	2,316	80,993	54,482
22	Residential mortgages; of which:	0	998	975	19,222	13,742	0	1,014	998	19,869	14,186
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	919	898	17,921	12,557	0	934	919	18,545	12,981
24	Securities that are not in default and do not qualify as HQLA and other similar assets	41,762	171	35,025	67,842	110,763	29,591	197	35,048	69,544	101,888
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	446,425	886	469	16,700	464,362	438,219	1,601	566	33,568	471,479
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	/	/	/	16,500	14,025
29	Derivative assets	/	/	/	511	511	/	/	/	803	803
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	446,425	886	469	16,188	463,850	438,219	1,601	566	16,265	456,651
32	Off-balance sheet items	/	/	/	1,403,207	20,554	/	/	/	1,422,943	20,972
33	Total required stable funding	/	/	/	/	2,987,921	/	/	/	/	3,156,617
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	117.4%	/	/	/	/	115.9%