

**Disclosure of Quantitative Information about Non-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		
<b>Available stable funding (ASF) items (1)</b>											
1	Capital; of which:	525,179	0	0	0	525,179	507,829	0	0	0	507,829
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	525,179	0	0	0	525,179	507,829	0	0	0	507,829
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:	563,447	2,370,211	600,147	605,055	1,523,357	582,135	2,586,843	618,611	671,631	1,683,779
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	563,447	2,370,211	600,147	605,055	1,523,357	582,135	2,586,843	618,611	671,631	1,683,779
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	56,868	0	0	0	21,566	61,064	0	0	0	21,511
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	56,868	0	0	0	21,566	61,064	0	0	0	21,511
14	Total available stable funding	/	/	/	/	3,445,147	/	/	/	/	3,598,870
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA	/	/	/	/	67,470	/	/	/	/	66,228
16	Deposits held at financial institutions for operational purposes	6,336	0	0	0	3,168	6,164	0	0	0	3,082
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	129,348	490,676	186,431	2,434,611	2,430,261	156,045	695,543	265,210	2,454,226	2,588,724
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)	87,284	108,322	22,820	341,450	382,201	126,156	116,018	39,326	321,415	377,405
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	41,760	171	35,025	67,842	110,761	29,588	197	35,048	69,544	101,886
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	388,957	886	469	16,700	406,895	381,252	1,601	566	33,568	414,512
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	388,957	886	469	16,188	406,383	381,252	1,601	566	16,265	399,684
32	Off-balance sheet items	/	/	/	1,404,407	20,590	/	/	/	1,424,143	21,008
33	Total required stable funding	/	/	/	/	2,928,385	/	/	/	/	3,093,557
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	117.6%	/	/	/	/	116.3%