

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking
Third 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:	606,102	0	0	0	606,102	597,909	0	0	0	597,909
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	606,102	0	0	0	606,102	597,909	0	0	0	597,909
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:	1,491,879	0	0	0	1,355,271	1,513,704	0	0	0	1,375,044
5	Stable deposits	251,591	0	0	0	239,011	254,210	0	0	0	241,499
6	Less stable deposits	1,240,288	0	0	0	1,116,259	1,259,494	0	0	0	1,133,544
7	Wholesale funding; of which:	642,236	2,518,157	339,230	595,861	1,454,617	657,115	2,370,211	600,147	605,055	1,514,427
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	642,236	2,518,157	339,230	595,861	1,454,617	657,115	2,370,211	600,147	605,055	1,514,427
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	80,234	0	0	0	22,476	81,817	0	0	0	21,566
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	80,234	0	0	0	22,476	81,817	0	0	0	21,566
14	Total available stable funding	/	/	/	/	3,438,467	/	/	/	/	3,508,947
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	69,022	/	/	/	/	67,470
16	Deposits held at financial institutions for operational purposes	5,766	0	0	0	2,883	5,472	0	0	0	2,736
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	315,413	551,628	231,005	2,292,613	2,359,361	192,394	516,638	186,431	2,423,611	2,432,797
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	20,145	0	0	0	0	40,318	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	274,061	129,590	47,481	292,350	376,638	150,327	134,283	22,820	330,450	384,735
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	283	365,714	172,342	1,919,507	1,858,972	304	340,866	127,609	2,006,095	1,923,555
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	25,173	25,640	213,499	164,181	0	2,496	436	82,019	54,779
22	Residential mortgages; of which:	0	976	962	18,671	13,359	0	998	975	19,222	13,742
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	898	883	17,404	12,204	0	919	898	17,921	12,557
24	Securities that are not in default and do not qualify as HQLA and other similar assets	41,068	35,202	10,218	62,083	110,390	41,762	171	35,025	67,842	110,763
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	449,448	1,727	674	31,005	480,359	446,425	886	469	16,700	464,362
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	/	/	/	359	359	/	/	/	511	511
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	449,448	1,727	674	14,145	465,975	446,425	886	469	16,188	463,850
32	Off-balance sheet items	/	/	/	1,385,122	19,704	/	/	/	1,403,207	20,554
33	Total required stable funding	/	/	/	/	2,931,331	/	/	/	/	2,987,921
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	117.3%	/	/	/	/	117.4%