Disclosure of Quantitative Information about Non-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:	531,825	0	0	0	531,825	525,179	0	0	0	525,179
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	531,825	0	0	0	531,825	525,179	0	0	0	525,179
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:	509,599	2,518,157	339,230	595,861	1,463,748	563,447	2,370,211	600,147	605,055	1,523,357
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	509,599	2,518,157	339,230	595,861	1,463,748	563,447	2,370,211	600,147	605,055	1,523,357
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	56,812	0	0	0	22,476	56,868	0	0	0	21,566
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	56,812	0	0	0	22,476	56,868	0	0	0	21,566
14	Total available stable funding					3,373,322					3,445,147
Required stable funding (RSF) items (2)											
15	HQLA					69,022					67,470
16	Deposits held at financial institutions for operational purposes	6,723	0	0	0	3,361	6,336	0	0	0	3,168
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	217,314	524,369	231,005	2,303,613	2,351,555	129,348	490,676	186,431	2,434,611	2,430,261
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)	175,964	102,330	47,481	303,350	368,835	87,284	108,322	22,820	341,450	382,201
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	41,066	35,202	10,218	62,083	110,388	41,760	171	35,025	67,842	110,761
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	394,928	1,727	674	31,005	425,839	388,957	886	469	16,700	406,895
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	394,928	1,727	674	14,145	411,455	388,957	886	469	16,188	406,383
32	Off-balance sheet items				1,386,322	19,740				1,404,407	20,590
33	Total required stable funding					2,869,520					2,928,385
34	Non-consolidated net stable funding ratio (NSFR)					117.5%					117.6%