

**Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio**

Mizuho Trust & Banking  
Fourth 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:	610,799	0	0	0	610,799	606,102	0	0	0	606,102
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	610,799	0	0	0	610,799	606,102	0	0	0	606,102
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:	1,468,257	0	0	0	1,333,738	1,491,879	0	0	0	1,355,271
5	Stable deposits	246,148	0	0	0	233,840	251,591	0	0	0	239,011
6	Less stable deposits	1,222,109	0	0	0	1,099,898	1,240,288	0	0	0	1,116,259
7	Wholesale funding; of which:	628,741	1,637,296	135,886	583,353	1,452,512	642,236	2,518,157	339,230	595,861	1,454,617
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	628,741	1,637,296	135,886	583,353	1,452,512	642,236	2,518,157	339,230	595,861	1,454,617
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	97,891	0	0	0	26,782	80,234	0	0	0	22,476
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	97,891	0	0	0	26,782	80,234	0	0	0	22,476
14	Total available stable funding	/	/	/	/	3,423,833	/	/	/	/	3,438,467
<b>Required stable funding (RSF) items (2)</b>											
15	HQLA	/	/	/	/	75,196	/	/	/	/	69,022
16	Deposits held at financial institutions for operational purposes	5,271	0	0	0	2,635	5,766	0	0	0	2,883
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	327,399	439,304	266,859	2,301,539	2,332,550	315,413	551,628	231,005	2,292,613	2,359,361
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	20,066	0	0	0	0	20,145	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	293,356	110,804	53,156	303,196	390,398	274,061	129,590	47,481	292,350	376,638
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	279	262,369	212,615	1,918,208	1,825,123	283	365,714	172,342	1,919,507	1,858,972
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	0	0	0	0	0	25,173	25,640	213,499	164,181
22	Residential mortgages; of which:	0	884	866	16,804	11,798	0	976	962	18,671	13,359
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	884	866	16,804	11,798	0	898	883	17,404	12,204
24	Securities that are not in default and do not qualify as HQLA and other similar assets	33,763	45,178	221	63,330	105,229	41,068	35,202	10,218	62,083	110,390
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	474,046	5,545	1,321	34,680	513,117	449,448	1,727	674	31,005	480,359
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	/	/	/	0	0	/	/	/	359	359
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	474,046	5,545	1,321	18,180	499,092	449,448	1,727	674	14,145	465,975
32	Off-balance sheet items	/	/	/	1,319,296	19,518	/	/	/	1,385,122	19,704
33	Total required stable funding	/	/	/	/	2,943,018	/	/	/	/	2,931,331
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	116.3%	/	/	/	/	117.3%