

Disclosure of Quantitative Information about Non-Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking
Fourth Quarter of Fiscal Year Ended Mar. 2022

(In million yen, %)

(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:	488,900	0	0	0	488,900	526,128	0	0	0	526,128
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	488,900	0	0	0	488,900	526,128	0	0	0	526,128
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:	1,577,065	0	0	0	1,432,560	1,604,807	0	0	0	1,457,631
5	Stable deposits	264,021	0	0	0	250,820	266,098	0	0	0	252,793
6	Less stable deposits	1,313,044	0	0	0	1,181,739	1,338,709	0	0	0	1,204,838
7	Wholesale funding; of which:	624,221	2,243,512	228,420	695,051	1,592,515	655,856	2,484,206	305,683	536,271	1,537,950
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	624,221	2,243,512	228,420	695,051	1,592,515	655,856	2,484,206	305,683	536,271	1,537,950
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	59,897	0	0	0	15,356	62,935	0	0	0	17,869
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	59,897	0	0	0	15,356	62,935	0	0	0	17,869
14	Total available stable funding					3,529,332					3,539,579
Required stable funding (RSF) items (2)											
15	HQLA					63,279					68,678
16	Deposits held at financial institutions for operational purposes	3,898	0	0	0	1,949	3,812	0	0	0	1,906
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	159,479	441,606	314,142	2,597,577	2,625,837	142,575	489,764	323,095	2,564,155	2,621,516
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	20,046	0	0	0	0	20,067	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	130,154	97,349	65,374	331,556	398,369	111,935	102,303	85,700	328,757	403,743
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	334	292,990	247,595	2,152,673	2,094,717	330	336,032	236,179	2,123,179	2,084,949
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,765	3,520	29,491	21,812	0	3,988	2,186	30,696	23,040
22	Residential mortgages; of which:	0	1,206	1,157	23,901	17,066	0	1,246	1,201	24,872	17,749
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,102	1,057	22,163	15,486	0	1,134	1,093	23,077	16,114
24	Securities that are not in default and do not qualify as HQLA and other similar assets	28,989	30,014	14	89,444	115,683	30,309	30,114	14	87,346	115,073
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	390,438	2,712	688	18,873	412,374	378,912	1,804	467	9,955	390,674
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)				919	781				2,370	2,014
29	Derivative assets				7,747	7,747				3,020	3,020
30	Derivative liabilities (before deduction of variation margin posted)				0	0				0	0
31	All other assets not included in the above categories	390,438	2,712	688	10,206	403,845	378,912	1,804	467	4,564	385,639
32	Off-balance sheet items				1,440,056	22,007				1,410,753	21,469
33	Total required stable funding					3,125,448					3,104,245
34	Non-consolidated net stable funding ratio (NSFR)					112.9%					114.0%