

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

Mizuho Trust & Banking

Fourth Quarter of Fiscal Year Ended Mar. 2025

(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:	518,302	0	0	0	518,302	546,767	0	0	0	546,767
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	518,302	0	0	0	518,302	546,767	0	0	0	546,767
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:	1,351,820	0	0	0	1,228,061	1,397,736	0	0	0	1,269,618
5	Stable deposits	228,457	0	0	0	217,034	233,114	0	0	0	221,458
6	Less stable deposits	1,123,363	0	0	0	1,011,026	1,164,622	0	0	0	1,048,159
7	Wholesale funding; of which:	592,362	1,020,762	130,968	637,026	1,144,685	749,561	1,248,142	186,155	654,406	1,380,412
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	592,362	1,020,762	130,968	637,026	1,144,685	749,561	1,248,142	186,155	654,406	1,380,412
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	76,438	0	0	0	22,710	72,607	0	0	0	25,333
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	76,438	0	0	0	22,710	72,607	0	0	0	25,333
14	Total available stable funding	/	/	/	/	2,913,760	/	/	/	/	3,222,132
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	161,774	/	/	/	/	71,366
16	Deposits held at financial institutions for operational purposes	8,743	0	0	0	4,371	10,553	0	0	0	5,276
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	128,043	411,082	245,700	2,039,925	2,053,229	136,140	714,265	236,973	2,102,009	2,278,414
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	19,715	0	0	0	0	262,692	0	0	158,240
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	92,359	84,854	55,095	242,138	296,268	104,363	108,296	51,913	253,682	311,538
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	265	250,485	188,494	1,728,516	1,641,791	256	287,220	182,890	1,774,831	1,694,179
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	35,180	54,121	238,394	199,607	0	19,224	47,000	255,730	199,337
22	Residential mortgages; of which:	0	850	820	15,416	11,053	0	873	846	15,969	10,513
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	788	760	14,426	10,151	0	810	785	14,947	10,513
24	Securities that are not in default and do not qualify as HQLA and other similar assets	35,417	55,177	1,290	53,854	104,114	31,521	55,182	1,322	57,526	103,942
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	301,297	7,511	615	29,421	336,371	327,254	6,187	763	32,739	364,468
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	/	/	/	0	0
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories	301,297	7,511	615	12,921	322,346	327,254	6,187	763	16,239	350,443
32	Off-balance sheet items	/	/	/	1,273,745	18,257	/	/	/	1,264,105	18,127
33	Total required stable funding	/	/	/	/	2,574,003	/	/	/	/	2,737,653
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	113.1%	/	/	/	/	117.6%