

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking

Fourth Quarter of Fiscal Year Ended Mar. 2025

(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:	586,258	0	0	0	586,258	632,664	0	0	0	632,664
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	586,258	0	0	0	586,258	632,664	0	0	0	632,664
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:	1,351,813	0	0	0	1,228,054	1,397,728	0	0	0	1,269,611
5	Stable deposits	228,457	0	0	0	217,034	233,114	0	0	0	221,458
6	Less stable deposits	1,123,355	0	0	0	1,011,020	1,164,614	0	0	0	1,048,152
7	Wholesale funding; of which:	687,610	1,034,046	130,968	637,026	1,128,099	871,442	1,248,142	186,155	654,406	1,366,965
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	687,610	1,034,046	130,968	637,026	1,128,099	871,442	1,248,142	186,155	654,406	1,366,965
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	98,704	0	0	0	22,710	100,586	0	0	0	25,333
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	98,704	0	0	0	22,710	100,586	0	0	0	25,333
14	Total available stable funding	/	/	/	/	2,965,123	/	/	/	/	3,294,575
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	161,774	/	/	/	/	71,366
16	Deposits held at financial institutions for operational purposes	8,334	0	0	0	4,167	10,088	0	0	0	5,044
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	194,100	471,954	245,700	2,031,925	2,062,906	221,109	759,053	236,973	2,094,009	2,289,883
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)	160,364	145,726	55,095	234,138	307,601	189,328	153,085	51,913	245,682	323,005
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	33,469	55,177	1,290	53,854	102,459	31,523	55,182	1,322	57,526	103,944
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	337,045	7,511	615	29,421	372,119	390,425	6,187	763	32,739	427,639
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	337,045	7,511	615	12,921	358,094	390,425	6,187	763	16,239	413,614
32	Off-balance sheet items	/	/	/	1,272,545	18,221	/	/	/	1,262,905	18,091
33	Total required stable funding	/	/	/	/	2,619,188	/	/	/	/	2,812,025
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	113.2%	/	/	/	/	117.1%