

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2026

(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:	598,821	0	0	0	598,821	586,258	0	0	0	586,258
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	598,821	0	0	0	598,821	586,258	0	0	0	586,258
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:	1,332,300	0	0	0	1,210,238	1,351,813	0	0	0	1,228,054
5	Stable deposits	223,354	0	0	0	212,186	228,457	0	0	0	217,034
6	Less stable deposits	1,108,945	0	0	0	998,051	1,123,355	0	0	0	1,011,020
7	Wholesale funding; of which:	688,972	776,380	149,203	952,305	1,374,229	687,610	1,034,046	130,968	637,026	1,128,099
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	688,972	776,380	149,203	952,305	1,374,229	687,610	1,034,046	130,968	637,026	1,128,099
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	87,477	0	0	0	25,182	98,704	0	0	0	22,710
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	87,477	0	0	0	25,182	98,704	0	0	0	22,710
14	Total available stable funding	/	/	/	/	3,208,471	/	/	/	/	2,965,123
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	164,584	/	/	/	/	161,774
16	Deposits held at financial institutions for operational purposes	7,838	0	0	0	3,919	8,334	0	0	0	4,167
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	147,559	685,628	207,250	1,934,869	2,113,804	194,100	471,954	245,700	2,031,925	2,062,906
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	149,300	0	0	129,274	0	19,715	0	0	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	113,627	185,446	24,768	227,688	284,935	160,364	145,726	55,095	234,138	307,601
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	269	294,045	181,529	1,642,234	1,589,668	265	250,485	188,494	1,728,516	1,641,791
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	52,761	57,298	223,804	200,502	0	35,180	54,121	238,394	199,607
22	Residential mortgages; of which:	0	789	790	14,866	10,640	0	850	820	15,416	11,053
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	732	730	13,931	9,787	0	788	760	14,426	10,151
24	Securities that are not in default and do not qualify as HQLA and other similar assets	33,663	56,046	162	50,079	99,285	33,469	55,177	1,290	53,854	102,459
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	335,975	5,041	5,401	22,206	365,994	337,045	7,511	615	29,421	372,119
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	/	/	/	356	356	/	/	/	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	335,975	5,041	5,401	5,350	351,613	337,045	7,511	615	12,921	358,094
32	Off-balance sheet items	/	/	/	1,217,990	18,464	/	/	/	1,272,545	18,221
33	Total required stable funding	/	/	/	/	2,666,767	/	/	/	/	2,619,188
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	120.3%	/	/	/	/	113.2%