

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

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2026

(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:	533,740	0	0	0	533,740	518,302	0	0	0	518,302
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	533,740	0	0	0	533,740	518,302	0	0	0	518,302
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:	1,332,308	0	0	0	1,210,245	1,351,820	0	0	0	1,228,061
5	Stable deposits	223,354	0	0	0	212,186	228,457	0	0	0	217,034
6	Less stable deposits	1,108,953	0	0	0	998,058	1,123,363	0	0	0	1,011,026
7	Wholesale funding; of which:	561,311	797,980	149,203	952,305	1,390,087	592,362	1,020,762	130,968	637,026	1,144,685
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	561,311	797,980	149,203	952,305	1,390,087	592,362	1,020,762	130,968	637,026	1,144,685
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	63,187	0	0	0	25,182	76,438	0	0	0	22,710
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	63,187	0	0	0	25,182	76,438	0	0	0	22,710
14	Total available stable funding	/	/	/	/	3,159,255	/	/	/	/	2,913,760
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	164,584	/	/	/	/	161,774
16	Deposits held at financial institutions for operational purposes	8,244	0	0	0	4,122	8,743	0	0	0	4,371
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	82,200	639,090	207,250	1,942,869	2,108,763	128,043	411,082	245,700	2,039,925	2,053,229
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)	42,917	138,907	24,768	235,688	275,346	92,359	84,854	55,095	242,138	296,268
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	39,013	56,046	162	50,079	103,833	35,417	55,177	1,290	53,854	104,114
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	294,472	5,041	5,401	22,206	324,491	301,297	7,511	615	29,421	336,371
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	294,472	5,041	5,401	5,350	310,110	301,297	7,511	615	12,921	322,346
32	Off-balance sheet items	/	/	/	1,219,191	18,500	/	/	/	1,273,745	18,257
33	Total required stable funding	/	/	/	/	2,620,462	/	/	/	/	2,574,003
34	Non-consolidated net stable funding ratio (NSFR)	/	/	/	/	120.5%	/	/	/	/	113.1%