

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Trust & Banking  
Second 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:		624,367	0	0	0	624,367	598,821	0	0	0	598,821
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	624,367	0	0	0	624,367	598,821	0	0	0	598,821
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:		1,322,692	0	0	0	1,201,427	1,332,300	0	0	0	1,210,238
5		Stable deposits	220,076	0	0	0	209,072	223,354	0	0	0	212,186
6		Less stable deposits	1,102,615	0	0	0	992,354	1,108,945	0	0	0	998,051
7	Wholesale funding; of which:		839,883	767,108	139,796	825,356	1,265,034	688,972	776,380	149,203	952,305	1,374,229
8		Operational deposits	0	0	0	0	0	0	0	0	0	0
9		Other wholesale funding	839,883	767,108	139,796	825,356	1,265,034	688,972	776,380	149,203	952,305	1,374,229
10	Liabilities with matching interdependent assets		0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:		93,806	0	0	0	29,220	87,477	0	0	0	25,182
12		Derivative liabilities	/	/	/	0	/	/	/	0	/	
13		All other liabilities and equity not included in the above categories	93,806	0	0	0	29,220	87,477	0	0	0	25,182
14	Total available stable funding		/	/	/	/	3,120,050	/	/	/	/	3,208,471
Required stable funding (RSF) items (2)												
15	HQLA		/	/	/	/	170,176	/	/	/	/	164,584
16	Deposits held at financial institutions for operational purposes		8,517	0	0	0	4,258	7,838	0	0	0	3,919
17	Loans, repo transactions-related assets, securities and other similar assets; of which:		188,541	501,607	210,806	1,902,659	1,958,231	147,559	685,628	207,250	1,934,869	2,113,804
18		Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	0	20,025	0	0	0	0	149,300	0	0	129,274
19		Loans to- and repo transactions with- financial institutions (not included in item 18)	147,438	135,145	46,849	233,034	298,850	113,627	185,446	24,768	227,688	284,935
20		Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	246	290,511	161,658	1,617,689	1,554,073	269	294,045	181,529	1,642,234	1,589,668
21		With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	62,251	41,377	238,853	207,069	0	52,761	57,298	223,804	200,502
22		Residential mortgages; of which:	0	776	768	14,295	10,244	0	789	790	14,866	10,640
23		With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	719	707	13,394	9,419	0	732	730	13,931	9,787
24		Securities that are not in default and do not qualify as HQLA and other similar assets	40,857	55,148	1,531	37,639	95,062	33,663	56,046	162	50,079	99,285
25		Assets with matching interdependent liabilities		0	0	0	0	0	0	0	0	0
26	Other assets; of which:		309,018	5,387	5,477	22,024	339,407	335,975	5,041	5,401	22,206	365,994
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	/	/	/	86	86	/	/	/	356	356
30		Derivative liabilities (before deduction of variation margin posted)	/	/	/	0	0	/	/	/	0	0
31	All other assets not included in the above categories		309,018	5,387	5,477	5,438	325,296	335,975	5,041	5,401	5,350	351,613
32	Off-balance sheet items		/	/	/	1,190,309	18,607	/	/	/	1,217,990	18,464
33	Total required stable funding		/	/	/	/	2,490,681	/	/	/	/	2,666,767
34	Consolidated net stable funding ratio (NSFR)		/	/	/	/	125.2%	/	/	/	/	120.3%