

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth Quarter of Fiscal Year Ended Mar. 2024

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,435,144		2,436,855	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,487,436	131,373	1,502,163	132,628
3	of which, Stable deposits	249,230	7,476	252,398	7,571
4	of which, Less stable deposits	1,238,206	123,896	1,249,765	125,056
5	Cash outflows related to unsecured wholesale funding	1,912,717	1,568,541	1,920,804	1,690,113
6	of which, Qualifying operational deposits	0	0	0	0
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	1,862,667	1,518,490	1,854,749	1,624,058
8	of which, Debt securities	50,050	50,050	66,054	66,054
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	385,842	89,401	654,517	111,946
11	of which, Cash outflows related to derivative transactions, etc.	18,881	18,881	19,029	19,029
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	366,961	70,519	635,487	92,917
14	Cash outflows related to contractual funding obligations, etc.	2,376	1,662	696	680
15	Cash outflows related to contingencies	1,033,108	1,574	1,031,240	1,578
16	Total cash outflows	/	1,792,552	/	1,936,948
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	6,599	0	26,063	0
18	Cash inflows related to collections of loans, etc.	225,355	146,722	189,658	128,143
19	Other cash inflows	9,406	9,266	6,574	6,469
20	Total cash inflows	241,360	155,989	222,296	134,612
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,435,144	/	2,436,855
22	Net cash outflows	/	1,636,563	/	1,802,335
23	Non-consolidated liquidity coverage ratio (LCR)	/	153.0%	/	135.8%
24	The number of data used to calculate the average value	58		62	