

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Second Quarter of Fiscal Year Ended Mar. 2025

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	1,853,752		1,468,339	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,447,618	127,782	1,465,103	129,567
3	of which, Stable deposits	243,514	7,305	243,081	7,292
4	of which, Less stable deposits	1,204,104	120,477	1,222,022	122,275
5	Cash outflows related to unsecured wholesale funding	1,397,775	939,402	1,156,211	839,717
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	1,395,186	936,813	1,114,382	797,888
8	of which, Debt securities	2,589	2,589	41,829	41,829
9	Cash outflows related to secured funding, etc.	/	1	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	354,047	82,350	361,236	82,186
11	of which, Cash outflows related to derivative transactions, etc.	18,881	18,881	18,881	18,881
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	335,165	63,468	342,354	63,304
14	Cash outflows related to contractual funding obligations, etc.	8,547	6,459	17,463	15,341
15	Cash outflows related to contingencies	940,464	1,469	956,538	1,530
16	Total cash outflows	/	1,157,466	/	1,068,344
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	33,162	0	39,833	0
18	Cash inflows related to collections of loans, etc.	242,486	173,069	221,875	168,701
19	Other cash inflows	26,513	21,212	26,401	15,569
20	Total cash inflows	302,162	194,281	288,110	184,270
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	1,853,752	/	1,468,339
22	Net cash outflows	/	963,185	/	884,073
23	Consolidated liquidity coverage ratio (LCR)	/	192.9%	/	168.0%
24	The number of data used to calculate the average value	62		62	