

Disclosure of Quantitative Information about Non-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)	1,780,331		1,384,154	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,447,622	127,783	1,465,103	129,567
3	of which, Stable deposits	243,514	7,305	243,081	7,292
4	of which, Less stable deposits	1,204,108	120,477	1,222,022	122,275
5	Cash outflows related to unsecured wholesale funding	1,269,152	810,779	1,029,658	713,164
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	1,266,563	808,190	987,829	671,335
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	354,046	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.	3,230	1,142	10,911	8,788
15	Cash outflows related to contingencies	941,665	1,505	957,738	1,566
16	Total cash outflows	/	1,023,562	/	935,274
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.	204,945	135,528	183,717	130,543
19	Other cash inflows	27,502	27,049	15,401	15,345
20	Total cash inflows	265,610	162,577	238,952	145,889
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	1,780,331	/	1,384,154
22	Net cash outflows	/	860,984	/	789,385
23	Non-consolidated liquidity coverage ratio (LCR)	/	207.7%	/	177.9%
24	The number of data used to calculate the average value	62		62	