

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third 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)	1,757,465		1,853,752	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,411,765	124,584	1,447,618	127,782
3	of which, Stable deposits	237,969	7,139	243,514	7,305
4	of which, Less stable deposits	1,173,796	117,445	1,204,104	120,477
5	Cash outflows related to unsecured wholesale funding	1,388,253	977,007	1,397,775	939,402
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	1,348,500	937,254	1,395,186	936,813
8	of which, Debt securities	39,752	39,752	2,589	2,589
9	Cash outflows related to secured funding, etc.	/	0	/	1
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	360,331	88,808	354,047	82,350
11	of which, Cash outflows related to derivative transactions, etc.	18,883	18,883	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	341,448	69,925	335,165	63,468
14	Cash outflows related to contractual funding obligations, etc.	14,667	7,604	8,547	6,459
15	Cash outflows related to contingencies	924,522	1,420	940,464	1,469
16	Total cash outflows	/	1,199,425	/	1,157,466
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	138,778	0	33,162	0
18	Cash inflows related to collections of loans, etc.	252,569	198,114	242,486	173,069
19	Other cash inflows	29,748	20,637	26,513	21,212
20	Total cash inflows	421,096	218,751	302,162	194,281
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	1,757,465	/	1,853,752
22	Net cash outflows	/	980,674	/	963,185
23	Consolidated liquidity coverage ratio (LCR)	/	180.1%	/	192.9%
24	The number of data used to calculate the average value	63		62	