

Disclosure of Quantitative Information about Non-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)	1,687,445		1,780,331	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,411,773	124,585	1,447,622	127,783
3	of which, Stable deposits	237,969	7,139	243,514	7,305
4	of which, Less stable deposits	1,173,803	117,446	1,204,108	120,477
5	Cash outflows related to unsecured wholesale funding	1,257,810	846,564	1,269,152	810,779
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	1,218,058	806,812	1,266,563	808,190
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	360,329	88,807	354,046	82,350
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	341,448	69,925	335,165	63,468
14	Cash outflows related to contractual funding obligations, etc.	9,123	2,060	3,230	1,142
15	Cash outflows related to contingencies	925,723	1,456	941,665	1,505
16	Total cash outflows	/	1,063,473	/	1,023,562
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.	183,070	128,614	204,945	135,528
19	Other cash inflows	27,303	27,281	27,502	27,049
20	Total cash inflows	349,151	155,896	265,610	162,577
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	1,687,445	/	1,780,331
22	Net cash outflows	/	907,577	/	860,984
23	Non-consolidated liquidity coverage ratio (LCR)	/	186.7%	/	207.7%
24	The number of data used to calculate the average value	63		62	