

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First 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)	2,915,526		2,704,014	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,533,522	135,354	1,556,584	137,457
3	of which, Stable deposits	258,432	7,752	261,425	7,842
4	of which, Less stable deposits	1,275,089	127,601	1,295,159	129,615
5	Cash outflows related to unsecured wholesale funding	2,091,141	1,774,398	2,312,597	2,041,310
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	2,032,966	1,716,222	2,226,355	1,955,068
8	of which, Debt securities	58,175	58,175	86,242	86,242
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	409,640	94,456	433,476	103,083
11	of which, Cash outflows related to derivative transactions, etc.	20,038	20,038	19,386	19,386
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	389,602	74,418	414,089	83,696
14	Cash outflows related to contractual funding obligations, etc.	18,315	15,871	5,851	5,830
15	Cash outflows related to contingencies	1,008,209	1,599	991,686	1,549
16	Total cash outflows	/	2,021,680	/	2,289,232
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	90,101	0	2,003	0
18	Cash inflows related to collections of loans, etc.	211,886	150,195	260,604	174,701
19	Other cash inflows	21,596	13,004	9,506	2,010
20	Total cash inflows	323,584	163,199	272,114	176,711
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,915,526	/	2,704,014
22	Net cash outflows	/	1,858,481	/	2,112,520
23	Consolidated liquidity coverage ratio (LCR)	/	157.6%	/	128.1%
24	The number of data used to calculate the average value	62		60	