

Disclosure of Quantitative Information about Non-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)	2,835,989		2,629,418	
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	1,980,534	1,663,791	2,199,607	1,928,320
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	1,922,359	1,605,615	2,113,364	1,842,078
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	409,639	94,455	437,509	104,696
11	of which, Cash outflows related to derivative transactions, etc.	20,037	20,037	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	418,123	85,310
14	Cash outflows related to contractual funding obligations, etc.	12,679	10,236	1,849	1,828
15	Cash outflows related to contingencies	1,009,410	1,635	992,887	1,585
16	Total cash outflows	/	1,905,473	/	2,173,889
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.	189,361	127,669	235,969	150,066
19	Other cash inflows	19,070	18,968	3,578	3,521
20	Total cash inflows	298,533	146,638	241,551	153,587
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,835,989	/	2,629,418
22	Net cash outflows	/	1,758,834	/	2,020,301
23	Non-consolidated liquidity coverage ratio (LCR)	/	162.2%	/	130.3%
24	The number of data used to calculate the average value	62		60	