

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Second 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)	2,668,457		2,915,526	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,521,528	134,387	1,533,522	135,354
3	of which, Stable deposits	254,983	7,649	258,432	7,752
4	of which, Less stable deposits	1,266,545	126,738	1,275,089	127,601
5	Cash outflows related to unsecured wholesale funding	2,088,667	1,807,801	2,091,141	1,774,398
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	1,991,121	1,710,255	2,032,966	1,716,222
8	of which, Debt securities	97,545	97,545	58,175	58,175
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	403,378	90,669	409,640	94,456
11	of which, Cash outflows related to derivative transactions, etc.	20,046	20,046	20,038	20,038
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	383,332	70,623	389,602	74,418
14	Cash outflows related to contractual funding obligations, etc.	5,753	5,730	18,315	15,871
15	Cash outflows related to contingencies	1,040,590	1,547	1,008,209	1,599
16	Total cash outflows	/	2,040,136	/	2,021,680
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	16,795	0	90,101	0
18	Cash inflows related to collections of loans, etc.	222,808	155,092	211,886	150,195
19	Other cash inflows	11,010	2,050	21,596	13,004
20	Total cash inflows	250,613	157,143	323,584	163,199
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,668,457	/	2,915,526
22	Net cash outflows	/	1,882,992	/	1,858,481
23	Consolidated liquidity coverage ratio (LCR)	/	142.5%	/	157.6%
24	The number of data used to calculate the average value	62		62	