

Disclosure of Quantitative Information about Non-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)	2,591,104		2,835,989	
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	1,981,183	1,700,317	1,980,534	1,663,791
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	1,883,637	1,602,772	1,922,359	1,605,615
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	403,376	90,667	409,639	94,455
11	of which, Cash outflows related to derivative transactions, etc.	20,044	20,044	20,037	20,037
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.	1,041	1,018	12,679	10,236
15	Cash outflows related to contingencies	1,041,790	1,583	1,009,410	1,635
16	Total cash outflows	/	1,927,974	/	1,905,473
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.	198,613	130,898	189,361	127,669
19	Other cash inflows	3,500	3,463	19,070	18,968
20	Total cash inflows	218,909	134,361	298,533	146,638
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,591,104	/	2,835,989
22	Net cash outflows	/	1,793,613	/	1,758,834
23	Non-consolidated liquidity coverage ratio (LCR)	/	145.3%	/	162.2%
24	The number of data used to calculate the average value	62		62	