

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third 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)	2,519,163		2,668,457	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,502,163	132,628	1,521,528	134,387
3	of which, Stable deposits	252,398	7,571	254,983	7,649
4	of which, Less stable deposits	1,249,765	125,056	1,266,545	126,738
5	Cash outflows related to unsecured wholesale funding	2,044,346	1,813,655	2,088,667	1,807,801
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	1,978,291	1,747,600	1,991,121	1,710,255
8	of which, Debt securities	66,054	66,054	97,545	97,545
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	654,518	111,947	403,378	90,669
11	of which, Cash outflows related to derivative transactions, etc.	19,030	19,030	20,046	20,046
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	635,487	92,917	383,332	70,623
14	Cash outflows related to contractual funding obligations, etc.	5,653	5,637	5,753	5,730
15	Cash outflows related to contingencies	1,030,040	1,542	1,040,590	1,547
16	Total cash outflows	/	2,065,412	/	2,040,136
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	26,063	0	16,795	0
18	Cash inflows related to collections of loans, etc.	220,633	159,118	222,808	155,092
19	Other cash inflows	12,469	2,101	11,010	2,050
20	Total cash inflows	259,166	161,220	250,613	157,143
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,519,163	/	2,668,457
22	Net cash outflows	/	1,904,192	/	1,882,992
23	Consolidated liquidity coverage ratio (LCR)	/	132.7%	/	142.5%
24	The number of data used to calculate the average value	62		62	