

## Disclosure of Quantitative Information about Non-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	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	2,436,855		2,591,104	
<b>Cash Outflows (2)</b>					
		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	1,920,804	1,690,113	1,981,183	1,700,317
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	1,854,749	1,624,058	1,883,637	1,602,772
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	654,517	111,946	403,376	90,667
11	of which, Cash outflows related to derivative transactions, etc.	19,029	19,029	20,044	20,044
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.	696	680	1,041	1,018
15	Cash outflows related to contingencies	1,031,240	1,578	1,041,790	1,583
16	Total cash outflows	/	1,936,948	/	1,927,974
<b>Cash Inflows (3)</b>					
		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.	189,658	128,143	198,613	130,898
19	Other cash inflows	6,574	6,469	3,500	3,463
20	Total cash inflows	222,296	134,612	218,909	134,361
<b>Non-consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,436,855	/	2,591,104
22	Net cash outflows	/	1,802,335	/	1,793,613
23	Non-consolidated liquidity coverage ratio (LCR)	/	135.8%	/	145.3%
24	The number of data used to calculate the average value	62		62	