

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth 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)	2,517,145		2,519,163	
<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	1,487,436	131,373	1,502,163	132,628
3	of which, Stable deposits	249,230	7,476	252,398	7,571
4	of which, Less stable deposits	1,238,206	123,896	1,249,765	125,056
5	Cash outflows related to unsecured wholesale funding	2,028,970	1,684,793	2,044,346	1,813,655
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	1,978,919	1,634,742	1,978,291	1,747,600
8	of which, Debt securities	50,050	50,050	66,054	66,054
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	385,842	89,401	654,518	111,947
11	of which, Cash outflows related to derivative transactions, etc.	18,881	18,881	19,030	19,030
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	366,961	70,519	635,487	92,917
14	Cash outflows related to contractual funding obligations, etc.	6,841	6,127	5,653	5,637
15	Cash outflows related to contingencies	1,031,908	1,538	1,030,040	1,542
16	Total cash outflows	/	1,913,234	/	2,065,412
<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.	6,599	0	26,063	0
18	Cash inflows related to collections of loans, etc.	254,941	176,308	220,633	159,118
19	Other cash inflows	9,098	2,175	12,469	2,101
20	Total cash inflows	270,639	178,484	259,166	161,220
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,517,145	/	2,519,163
22	Net cash outflows	/	1,734,750	/	1,904,192
23	Consolidated liquidity coverage ratio (LCR)	/	148.3%	/	132.7%
24	The number of data used to calculate the average value	58		62	