

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2026

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	1,322,349		1,331,619	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,338,366	118,096	1,379,786	121,902
3	of which, Stable deposits	225,506	6,765	230,489	6,914
4	of which, Less stable deposits	1,112,860	111,331	1,149,296	114,987
5	Cash outflows related to unsecured wholesale funding	984,191	750,838	1,095,903	778,318
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	912,200	678,847	1,031,257	713,672
8	of which, Debt securities	71,990	71,990	64,645	64,645
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	360,950	85,736	364,524	98,770
11	of which, Cash outflows related to derivative transactions, etc.	15,553	15,553	18,608	18,608
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	345,396	70,182	345,915	80,161
14	Cash outflows related to contractual funding obligations, etc.	17,650	8,179	9,372	3,157
15	Cash outflows related to contingencies	947,735	1,447	917,614	1,439
16	Total cash outflows		964,297		1,003,587
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	45,022	0	72,873	0
18	Cash inflows related to collections of loans, etc.	182,081	127,891	221,701	146,328
19	Other cash inflows	28,069	26,355	25,749	21,447
20	Total cash inflows	255,172	154,246	320,324	167,775
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		1,322,349		1,331,619
22	Net cash outflows		810,051		835,811
23	Non-consolidated liquidity coverage ratio (LCR)		163.2%		159.3%
24	The number of data used to calculate the average value	62		57	