

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Second 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)	1,191,828		1,322,349	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,330,406	117,563	1,338,366	118,096
3	of which, Stable deposits	221,723	6,651	225,506	6,765
4	of which, Less stable deposits	1,108,683	110,911	1,112,860	111,331
5	Cash outflows related to unsecured wholesale funding	870,892	667,036	984,191	750,838
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	858,587	654,730	912,200	678,847
8	of which, Debt securities	12,305	12,305	71,990	71,990
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	362,509	88,664	360,950	85,736
11	of which, Cash outflows related to derivative transactions, etc.	15,162	15,162	15,553	15,553
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	347,346	73,502	345,396	70,182
14	Cash outflows related to contractual funding obligations, etc.	8,811	5,089	17,650	8,179
15	Cash outflows related to contingencies	891,341	1,428	947,735	1,447
16	Total cash outflows		879,783		964,297
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	13,125	0	45,022	0
18	Cash inflows related to collections of loans, etc.	187,772	126,519	182,081	127,891
19	Other cash inflows	31,550	28,160	28,069	26,355
20	Total cash inflows	232,448	154,680	255,172	154,246
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		1,191,828		1,322,349
22	Net cash outflows		725,102		810,051
23	Non-consolidated liquidity coverage ratio (LCR)		164.3%		163.2%
24	The number of data used to calculate the average value	62		62	