

Disclosure of Quantitative Information about 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)	1,280,088		1,390,590	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,330,399	117,562	1,338,359	118,095
3	of which, Stable deposits	221,723	6,651	225,506	6,765
4	of which, Less stable deposits	1,108,675	110,910	1,112,853	111,330
5	Cash outflows related to unsecured wholesale funding	1,043,897	840,040	1,112,494	879,141
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	1,031,591	827,735	1,040,504	807,151
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	88,665	360,950	85,737
11	of which, Cash outflows related to derivative transactions, etc.	15,163	15,163	15,554	15,554
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.	14,659	10,940	24,804	15,332
15	Cash outflows related to contingencies	890,141	1,392	946,534	1,411
16	Total cash outflows		1,058,602		1,099,718
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.	267,588	206,336	248,969	194,780
19	Other cash inflows	35,832	22,382	27,159	20,568
20	Total cash inflows	316,547	228,718	321,152	215,348
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		1,280,088		1,390,590
22	Net cash outflows		829,883		884,370
23	Consolidated liquidity coverage ratio (LCR)		154.2%		157.2%
24	The number of data used to calculate the average value	62		62	