

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2023

(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)	2,014,599		1,859,501	
<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	1,569,193	138,613	1,598,069	141,388
3	of which, Stable deposits	263,215	7,896	264,792	7,943
4	of which, Less stable deposits	1,305,977	130,716	1,333,277	133,444
5	Cash outflows related to unsecured wholesale funding	1,638,257	1,359,275	1,481,665	1,199,256
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	1,489,125	1,210,143	1,276,019	993,610
8	of which, Debt securities	149,132	149,132	205,645	205,645
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	432,862	97,014	429,681	93,005
11	of which, Cash outflows related to derivative transactions, etc.	18,875	18,875	18,755	18,755
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	413,987	78,139	410,926	74,250
14	Cash outflows related to contractual funding obligations, etc.	24,028	24,000	7,151	6,428
15	Cash outflows related to contingencies	1,018,892	1,576	1,005,507	1,539
16	Total cash outflows	/	1,620,481	/	1,441,618
<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.	40,508	0	6,802	0
18	Cash inflows related to collections of loans, etc.	197,421	139,098	213,130	142,912
19	Other cash inflows	19,359	12,909	12,643	5,374
20	Total cash inflows	257,290	152,008	232,576	148,286
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,014,599	/	1,859,501
22	Net cash outflows	/	1,468,472	/	1,293,331
23	Consolidated liquidity coverage ratio (LCR)	/	138.2%	/	145.5%
24	The number of data used to calculate the average value	61		59	