

Disclosure of Quantitative Information about Non-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	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	1,936,912		1,792,449	
Cash Outflows (2)					
		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	1,490,820	1,211,839	1,383,251	1,100,842
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	1,341,688	1,062,706	1,177,605	895,196
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	436,829	98,601	429,681	93,005
11	of which, Cash outflows related to derivative transactions, etc.	18,874	18,874	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	417,954	79,726	410,926	74,250
14	Cash outflows related to contractual funding obligations, etc.	17,812	17,784	2,528	1,805
15	Cash outflows related to contingencies	1,020,092	1,612	1,006,707	1,575
16	Total cash outflows	/	1,468,450	/	1,338,616
Cash Inflows (3)					
		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.	187,695	129,371	202,747	132,529
19	Other cash inflows	12,928	12,894	12,045	11,826
20	Total cash inflows	241,132	142,266	221,596	144,356
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	1,936,912	/	1,792,449
22	Net cash outflows	/	1,326,184	/	1,194,260
23	Non-consolidated liquidity coverage ratio (LCR)	/	147.5%	/	152.5%
24	The number of data used to calculate the average value	61		59	