

Key metrics

Mizuho Trust & Banking 【Consolidated】
Second Quarter of of Fiscal Year Ended Mar. 2023

(in million yen, except percentage)

| Basel III Template No. | | a | b | c | d | e |
|---------------------------------|--|---|--|---|--|---|
| | | Second Quarter of Fiscal Year Ended Mar. 2023 | First Quarter of Fiscal Year Ended Mar. 2023 | Fourth Quarter of Fiscal Year Ended Mar. 2022 | Third Quarter of Fiscal Year Ended Mar. 2022 | Second Quarter of Fiscal Year Ended Mar. 2022 |
| Liquidity coverage ratio (LCR) | | | | | | |
| 15 | Total HQLA allowed to be included in the calculation | 2,282,828 | 2,014,599 | 1,859,501 | 1,947,315 | 2,072,436 |
| 16 | Net cash outflows | 1,667,339 | 1,468,472 | 1,293,331 | 1,287,297 | 1,391,469 |
| 17 | LCR | 138.1% | 138.2% | 145.5% | 152.0% | 149.5% |
| Net stable funding ratio (NSFR) | | | | | | |
| 18 | Available stable funding | 3,528,155 | 3,617,995 | 3,569,677 | 3,589,423 | 3,557,759 |
| 19 | Required stable funding | 3,115,172 | 3,270,115 | 3,157,361 | 3,144,861 | 3,173,113 |
| 20 | NSFR | 113.2% | 110.6% | 113.0% | 114.1% | 112.1% |