

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Second 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)	2,282,828		2,014,599	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,567,057	138,476	1,569,193	138,613
3	of which, Stable deposits	262,098	7,862	263,215	7,896
4	of which, Less stable deposits	1,304,958	130,613	1,305,977	130,716
5	Cash outflows related to unsecured wholesale funding	1,822,484	1,565,311	1,638,257	1,359,275
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	1,681,900	1,424,726	1,489,125	1,210,143
8	of which, Debt securities	140,584	140,584	149,132	149,132
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	438,471	101,085	432,862	97,014
11	of which, Cash outflows related to derivative transactions, etc.	20,456	20,456	18,875	18,875
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	418,015	80,629	413,987	78,139
14	Cash outflows related to contractual funding obligations, etc.	7,208	6,855	24,028	24,000
15	Cash outflows related to contingencies	1,015,592	1,534	1,018,892	1,576
16	Total cash outflows	/	1,813,263	/	1,620,481
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,985	0	40,508	0
18	Cash inflows related to collections of loans, etc.	214,660	143,655	197,421	139,098
19	Other cash inflows	6,481	2,267	19,359	12,909
20	Total cash inflows	232,127	145,923	257,290	152,008
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,282,828	/	2,014,599
22	Net cash outflows	/	1,667,339	/	1,468,472
23	Consolidated liquidity coverage ratio (LCR)	/	138.1%	/	138.2%
24	The number of data used to calculate the average value	62		61	