

Disclosure of Quantitative Information about Non-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)	2,188,569		1,936,912	
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	1,689,486	1,432,312	1,490,820	1,211,839
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	1,548,902	1,291,728	1,341,688	1,062,706
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	438,470	101,085	436,829	98,601
11	of which, Cash outflows related to derivative transactions, etc.	20,455	20,455	18,874	18,874
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	417,954	79,726
14	Cash outflows related to contractual funding obligations, etc.	1,840	1,486	17,812	17,784
15	Cash outflows related to contingencies	1,016,792	1,570	1,020,092	1,612
16	Total cash outflows	/	1,674,932	/	1,468,450
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.	203,222	132,217	187,695	129,371
19	Other cash inflows	9,524	8,689	12,928	12,894
20	Total cash inflows	223,732	140,907	241,132	142,266
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,188,569	/	1,936,912
22	Net cash outflows	/	1,534,025	/	1,326,184
23	Non-consolidated liquidity coverage ratio (LCR)	/	144.1%	/	147.5%
24	The number of data used to calculate the average value	62		61	