

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third 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)	2,283,165		2,282,828	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,565,131	138,248	1,567,057	138,476
3	of which, Stable deposits	262,523	7,875	262,098	7,862
4	of which, Less stable deposits	1,302,607	130,372	1,304,958	130,613
5	Cash outflows related to unsecured wholesale funding	1,965,493	1,702,037	1,822,484	1,565,311
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	1,854,083	1,590,627	1,681,900	1,424,726
8	of which, Debt securities	111,409	111,409	140,584	140,584
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	428,408	95,624	438,471	101,085
11	of which, Cash outflows related to derivative transactions, etc.	20,027	20,027	20,456	20,456
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	408,381	75,597	418,015	80,629
14	Cash outflows related to contractual funding obligations, etc.	6,120	5,939	7,208	6,855
15	Cash outflows related to contingencies	992,558	1,550	1,015,592	1,534
16	Total cash outflows	/	1,943,401	/	1,813,263
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	23,576	0	10,985	0
18	Cash inflows related to collections of loans, etc.	208,767	148,457	214,660	143,655
19	Other cash inflows	7,899	2,116	6,481	2,267
20	Total cash inflows	240,242	150,573	232,127	145,923
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,283,165	/	2,282,828
22	Net cash outflows	/	1,792,827	/	1,667,339
23	Consolidated liquidity coverage ratio (LCR)	/	128.2%	/	138.1%
24	The number of data used to calculate the average value	62		62	