

Disclosure of Quantitative Information about Non-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)	2,206,514		2,188,569	
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	1,818,417	1,554,961	1,689,486	1,432,312
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	1,707,008	1,443,552	1,548,902	1,291,728
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	428,407	95,624	438,470	101,085
11	of which, Cash outflows related to derivative transactions, etc.	20,026	20,026	20,455	20,455
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.	1,305	1,124	1,840	1,486
15	Cash outflows related to contingencies	993,759	1,586	1,016,792	1,570
16	Total cash outflows	/	1,791,545	/	1,674,932
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.	195,077	134,768	203,222	132,217
19	Other cash inflows	7,286	6,536	9,524	8,689
20	Total cash inflows	225,940	141,304	223,732	140,907
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,206,514	/	2,188,569
22	Net cash outflows	/	1,650,241	/	1,534,025
23	Non-consolidated liquidity coverage ratio (LCR)	/	135.1%	/	144.1%
24	The number of data used to calculate the average value	62		62	