

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth Quarter of Fiscal Year Ended Mar. 2023

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	2,704,014		2,283,165	
<b>Cash Outflows (2)</b>					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,556,584	137,457	1,565,131	138,248
3	of which, Stable deposits	261,425	7,842	262,523	7,875
4	of which, Less stable deposits	1,295,159	129,615	1,302,607	130,372
5	Cash outflows related to unsecured wholesale funding	2,312,597	2,041,310	1,965,493	1,702,037
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	2,226,355	1,955,068	1,854,083	1,590,627
8	of which, Debt securities	86,242	86,242	111,409	111,409
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	433,476	103,083	428,408	95,624
11	of which, Cash outflows related to derivative transactions, etc.	19,386	19,386	20,027	20,027
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	414,089	83,696	408,381	75,597
14	Cash outflows related to contractual funding obligations, etc.	5,851	5,830	6,120	5,939
15	Cash outflows related to contingencies	991,686	1,549	992,558	1,550
16	Total cash outflows	/	2,289,232	/	1,943,401
<b>Cash Inflows (3)</b>					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	2,003	0	23,576	0
18	Cash inflows related to collections of loans, etc.	260,604	174,701	208,767	148,457
19	Other cash inflows	9,506	2,010	7,899	2,116
20	Total cash inflows	272,114	176,711	240,242	150,573
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,704,014	/	2,283,165
22	Net cash outflows	/	2,112,520	/	1,792,827
23	Consolidated liquidity coverage ratio (LCR)	/	128.1%	/	128.2%
24	The number of data used to calculate the average value	60		62	