

Disclosure of Quantitative Information about Non-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	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,629,418		2,206,514	
Cash Outflows (2)					
		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	2,199,607	1,928,320	1,818,417	1,554,961
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	2,113,364	1,842,078	1,707,008	1,443,552
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	437,509	104,696	428,407	95,624
11	of which, Cash outflows related to derivative transactions, etc.	19,386	19,386	20,026	20,026
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	418,123	85,310	408,381	75,597
14	Cash outflows related to contractual funding obligations, etc.	1,849	1,828	1,305	1,124
15	Cash outflows related to contingencies	992,887	1,585	993,759	1,586
16	Total cash outflows	/	2,173,889	/	1,791,545
Cash Inflows (3)					
		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.	235,969	150,066	195,077	134,768
19	Other cash inflows	3,578	3,521	7,286	6,536
20	Total cash inflows	241,551	153,587	225,940	141,304
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,629,418	/	2,206,514
22	Net cash outflows	/	2,020,301	/	1,650,241
23	Non-consolidated liquidity coverage ratio (LCR)	/	130.3%	/	135.1%
24	The number of data used to calculate the average value	60		62	