

Japan Credit Rating Agency, Ltd. (JCR) announces the following credit rating.

## Libra A Limited Series C006

<Assignment>

Notes: AA

JCR has assigned AA rating to Libra A Limited Series C006 as detailed hereunder.

Shigeo Sugiyama, Yudai Matsumoto

### Rating

<Assignment>

Instrument Name:	Series C006
Issue Amount (bn):	JPY 20.5
Issue Date:	October 25, 2022
Redemption Date:	October 26, 2023
Rating:	AA

<Information on Structure and Stakeholders>

Issuer:	Libra A Limited
Arranger:	Merrill Lynch International
Borrower:	Merrill Lynch International

<Information on Underlying Assets>

Outline of Underlying Assets:	Loan agreement for securities (collateral rate: 10%) *10% floor at the discretion of Borrower. Anytime adjustable up to 100%.
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Rating Assignment Date: October 24, 2022

The assumptions for the credit ratings and the definitions of the rating symbols are published as "Types of Credit Ratings and Definitions of Rating Symbols" (January 6, 2014) in Information about JCR Ratings on JCR's website (<https://www.jcr.co.jp/en/>).

Outline of the rating methodology is shown as "Repackaged Financial Instruments" (August 5, 2019) in Information about JCR Ratings on JCR's website (<https://www.jcr.co.jp/en/>). Rating methodologies for other ancillary points such as eligible deposit accounts and bankruptcy remoteness are also shown within the same page.

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