

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2021

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,225,423		2,546,160	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,679,560	149,949	1,713,701	153,523
3	of which, Stable deposits	259,169	7,775	256,925	7,707
4	of which, Less stable deposits	1,420,391	142,174	1,456,775	145,815
5	Cash outflows related to unsecured wholesale funding	1,886,094	1,620,304	1,933,889	1,614,415
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	1,739,165	1,473,375	1,739,992	1,420,518
8	of which, Debt securities	146,929	146,929	193,897	193,897
9	Cash outflows related to secured funding, etc.		31		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	426,454	103,790	407,544	96,066
11	of which, Cash outflows related to derivative transactions, etc.	25,061	25,061	22,063	22,063
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	401,392	78,728	385,481	74,002
14	Cash outflows related to contractual funding obligations, etc.	91,674	29,228	97,207	18,611
15	Cash outflows related to contingencies	977,302	1,731	974,045	1,751
16	Total cash outflows		1,905,035		1,884,367
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	68,005	0	72,265	0
18	Cash inflows related to collections of loans, etc	240,106	168,227	267,460	183,077
19	Other cash inflows	121,802	14,095	89,259	10,196
20	Total cash inflows	429,913	182,322	428,985	193,273
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		2,225,423		2,546,160
22	Net cash outflows		1,722,712		1,691,094
23	Consolidated liquidity coverage ratio (LCR)		129.3%		151.2%
24	The number of data used to calculate the average value	61		58	