

Disclosure of Quantitative Information about Non-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)	2,163,731		2,489,140	
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	1,808,631	1,542,841	1,850,790	1,531,316
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	1,661,702	1,395,912	1,656,892	1,337,418
8	of which, Debt securities	146,929	146,929	193,897	193,897
9	Cash outflows related to secured funding, etc				
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	426,451	103,787	407,544	96,065
11	of which, Cash outflows related to derivative transactions, etc.	25,058	25,058	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.	81,431	18,985	88,000	9,404
15	Cash outflows related to contingencies	993,002	2,202	989,745	2,222
16	Total cash outflows				
		1,817,797		1,792,532	
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	231,522	159,643	258,077	173,694
19	Other cash inflows	124,480	23,311	93,332	19,714
20	Total cash inflows	424,008	182,954	423,674	193,408
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation				
		2,163,731		2,489,140	
22	Net cash outflows				
		1,634,842		1,599,123	
23	Non-consolidated liquidity coverage ratio (LCR)				
		132.5%		156.2%	
24	The number of data used to calculate the average value	61		58	