

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Second 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)	2,251,836		2,225,423	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,666,995	148,658	1,679,560	149,949
3	of which, Stable deposits	259,664	7,789	259,169	7,775
4	of which, Less stable deposits	1,407,331	140,868	1,420,391	142,174
5	Cash outflows related to unsecured wholesale funding	2,008,551	1,663,141	1,886,094	1,620,304
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	1,869,746	1,524,336	1,739,165	1,473,375
8	of which, Debt securities	138,805	138,805	146,929	146,929
9	Cash outflows related to secured funding, etc	/	3,351	/	31
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	442,541	101,639	426,454	103,790
11	of which, Cash outflows related to derivative transactions, etc.	20,571	20,571	25,061	25,061
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	421,969	81,067	401,392	78,728
14	Cash outflows related to contractual funding obligations, etc.	106,787	21,227	91,674	29,228
15	Cash outflows related to contingencies	1,009,395	1,729	977,302	1,731
16	Total cash outflows	/	1,939,746	/	1,905,035
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	5,014	0	68,005	0
18	Cash inflows related to collections of loans, etc	255,602	179,772	240,106	168,227
19	Other cash inflows	186,744	28,637	121,802	14,095
20	Total cash inflows	447,361	208,409	429,913	182,322
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,251,836	/	2,225,423
22	Net cash outflows	/	1,731,336	/	1,722,712
23	Consolidated liquidity coverage ratio (LCR)	/	129.9%	/	129.3%
24	The number of data used to calculate the average value	61		61	