

Disclosure of Quantitative Information about Non-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)	2,187,345		2,163,731	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,666,996	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	1,407,332	140,868	1,420,391	142,174
5	Cash outflows related to unsecured wholesale funding	1,920,900	1,575,490	1,808,631	1,542,841
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	1,782,095	1,436,685	1,661,702	1,395,912
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	426,451	103,787
11	of which, Cash outflows related to derivative transactions, etc.	20,571	20,571	25,058	25,058
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.	98,743	13,182	81,431	18,985
15	Cash outflows related to contingencies	1,025,025	2,197	993,002	2,202
16	Total cash outflows		1,844,519		1,817,797
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	248,992	173,161	231,522	159,643
19	Other cash inflows	191,277	38,050	124,480	23,311
20	Total cash inflows	445,284	211,212	424,008	182,954
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		2,187,345		2,163,731
22	Net cash outflows		1,633,306		1,634,842
23	Non-consolidated liquidity coverage ratio (LCR)		133.8%		132.5%
24	The number of data used to calculate the average value	61		61	