

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third 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)	2,086,778		2,251,836	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,644,503	146,268	1,666,995	148,658
3	of which, Stable deposits	261,643	7,849	259,664	7,789
4	of which, Less stable deposits	1,382,860	138,419	1,407,331	140,868
5	Cash outflows related to unsecured wholesale funding	1,530,165	1,235,585	2,008,551	1,663,141
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	1,406,380	1,111,800	1,869,746	1,524,336
8	of which, Debt securities	123,784	123,784	138,805	138,805
9	Cash outflows related to secured funding, etc	/		/	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	429,641	96,044	442,541	101,639
11	of which, Cash outflows related to derivative transactions, etc.	19,106	19,106	20,571	20,571
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	410,534	76,937	421,969	81,067
14	Cash outflows related to contractual funding obligations, etc.	10,931	10,845	106,787	21,227
15	Cash outflows related to contingencies	1,018,005	1,715	1,009,395	1,729
16	Total cash outflows	/		/	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	28,827	0	5,014	0
18	Cash inflows related to collections of loans, etc	250,802	170,880	255,602	179,772
19	Other cash inflows	60,957	6,423	186,744	28,637
20	Total cash inflows	340,586	177,303	447,361	208,409
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		/	
22	Net cash outflows	/		/	
23	Consolidated liquidity coverage ratio (LCR)	/		/	
24	The number of data used to calculate the average value	63		61	