

Disclosure of Quantitative Information about Non-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)	2,028,458		2,187,345	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,644,515	146,269	1,666,996	148,658
3	of which, Stable deposits	261,643	7,849	259,664	7,789
4	of which, Less stable deposits	1,382,872	138,420	1,407,332	140,868
5	Cash outflows related to unsecured wholesale funding	1,435,151	1,140,570	1,920,900	1,575,490
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	1,311,366	1,016,785	1,782,095	1,436,685
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	429,640	96,043	442,541	101,639
11	of which, Cash outflows related to derivative transactions, etc.	19,105	19,105	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.	3,214	3,128	98,743	13,182
15	Cash outflows related to contingencies	1,028,689	2,024	1,025,025	2,197
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	245,635	165,713	248,992	173,161
19	Other cash inflows	57,741	16,392	191,277	38,050
20	Total cash inflows	332,204	182,105	445,284	211,212
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		/	
22	Net cash outflows	/		/	
23	Non-consolidated liquidity coverage ratio (LCR)	/		/	
24	The number of data used to calculate the average value	63		61	