

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth 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) | 1,959,397 | | 2,086,778 | |
| Cash Outflows (2) | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 2 | Cash outflows related to unsecured retail funding | 1,639,029 | 145,523 | 1,644,503 | 146,268 |
| 3 | of which, Stable deposits | 264,443 | 7,933 | 261,643 | 7,849 |
| 4 | of which, Less stable deposits | 1,374,585 | 137,589 | 1,382,860 | 138,419 |
| 5 | Cash outflows related to unsecured wholesale funding | 1,637,631 | 1,296,736 | 1,530,165 | 1,235,585 |
| 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 | 1,480,094 | 1,139,200 | 1,406,380 | 1,111,800 |
| 8 | of which, Debt securities | 157,536 | 157,536 | 123,784 | 123,784 |
| 9 | Cash outflows related to secured funding, etc. | / | | 0 | |
| 10 | Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities | 437,105 | 96,420 | 429,641 | 96,044 |
| 11 | of which, Cash outflows related to derivative transactions, etc. | 19,318 | 19,318 | 19,106 | 19,106 |
| 12 | of which, Cash outflows related to funding programs | 0 | 0 | 0 | 0 |
| 13 | of which, Cash outflows related to credit and liquidity facilities | 417,786 | 77,101 | 410,534 | 76,937 |
| 14 | Cash outflows related to contractual funding obligations, etc. | 7,615 | 6,379 | 10,931 | 10,845 |
| 15 | Cash outflows related to contingencies | 1,036,464 | 1,784 | 1,018,005 | 1,715 |
| 16 | Total cash outflows | / | | 1,546,844 | 1,490,458 |
| Cash Inflows (3) | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 17 | Cash inflows related to secured lending, etc. | 8,646 | 0 | 28,827 | 0 |
| 18 | Cash inflows related to collections of loans, etc | 228,939 | 152,061 | 250,802 | 170,880 |
| 19 | Other cash inflows | 13,517 | 7,240 | 60,957 | 6,423 |
| 20 | Total cash inflows | 251,103 | 159,301 | 340,586 | 177,303 |
| Consolidated liquidity coverage ratio (4) | | | | | |
| 21 | Total HQLA allowed to be included in the calculation | / | | 1,959,397 | 2,086,778 |
| 22 | Net cash outflows | / | | 1,387,542 | 1,313,155 |
| 23 | Consolidated liquidity coverage ratio (LCR) | / | | 141.9% | 160.0% |
| 24 | The number of data used to calculate the average value | 60 | | 63 | |