

## Disclosure of Quantitative Information about Non-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	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	1,901,617		2,028,458	
<b>Cash Outflows (2)</b>		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	1,644,515	146,269
3	of which, Stable deposits	264,443	7,933	261,643	7,849
4	of which, Less stable deposits	1,374,585	137,589	1,382,872	138,420
5	Cash outflows related to unsecured wholesale funding	1,522,448	1,181,554	1,435,151	1,140,570
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	1,364,912	1,024,018	1,311,366	1,016,785
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	437,104	96,419	429,640	96,043
11	of which, Cash outflows related to derivative transactions, etc.	19,318	19,318	19,105	19,105
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.	4,512	3,277	3,214	3,128
15	Cash outflows related to contingencies	1,037,664	1,820	1,028,689	2,024
16	Total cash outflows	/		1,428,595	
<b>Cash Inflows (3)</b>		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	221,920	145,042	245,635	165,713
19	Other cash inflows	17,736	16,668	57,741	16,392
20	Total cash inflows	248,303	161,711	332,204	182,105
<b>Non-consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/		1,901,617	2,028,458
22	Net cash outflows	/		1,266,884	1,205,930
23	Non-consolidated liquidity coverage ratio (LCR)	/		151.0%	169.5%
24	The number of data used to calculate the average value	60		63	