

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth Quarter of Fiscal Year Ended Mar. 2022

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	1,859,501		1,947,315	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,598,069	141,388	1,603,994	141,990
3	of which, Stable deposits	264,792	7,943	264,640	7,939
4	of which, Less stable deposits	1,333,277	133,444	1,339,354	134,051
5	Cash outflows related to unsecured wholesale funding	1,481,665	1,199,256	1,446,322	1,170,765
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	1,276,019	993,610	1,303,243	1,027,687
8	of which, Debt securities	205,645	205,645	143,078	143,078
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	429,681	93,005	437,818	97,647
11	of which, Cash outflows related to derivative transactions, etc.	18,755	18,755	17,850	17,850
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	410,926	74,250	419,967	79,796
14	Cash outflows related to contractual funding obligations, etc.	7,151	6,428	5,288	5,260
15	Cash outflows related to contingencies	1,005,507	1,539	1,026,229	1,655
16	Total cash outflows		1,441,618		1,417,320
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	6,802	0	18,658	0
18	Cash inflows related to collections of loans, etc.	213,130	142,912	180,718	127,284
19	Other cash inflows	12,643	5,374	14,552	2,739
20	Total cash inflows	232,576	148,286	213,929	130,023
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		1,859,501		1,947,315
22	Net cash outflows		1,293,331		1,287,297
23	Consolidated liquidity coverage ratio (LCR)		145.5%		152.0%
24	The number of data used to calculate the average value	59		63	