

## Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third Quarter of Fiscal Year Ended Mar. 2022

(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)	1,876,087		2,008,694	
<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	1,603,994	141,990	1,607,986	142,376
3	of which, Stable deposits	264,640	7,939	265,017	7,950
4	of which, Less stable deposits	1,339,354	134,051	1,342,969	134,425
5	Cash outflows related to unsecured wholesale funding	1,331,744	1,056,188	1,473,507	1,175,117
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	1,188,665	913,109	1,346,329	1,047,940
8	of which, Debt securities	143,078	143,078	127,177	127,177
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	437,816	97,646	439,672	98,897
11	of which, Cash outflows related to derivative transactions, etc.	17,849	17,849	19,385	19,385
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	419,967	79,796	420,287	79,511
14	Cash outflows related to contractual funding obligations, etc.	718	691	2,099	1,710
15	Cash outflows related to contingencies	1,027,429	1,691	1,020,538	1,703
16	Total cash outflows		1,298,208		1,419,804
<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.	18,658	0	329	0
18	Cash inflows related to collections of loans, etc.	172,160	118,726	197,878	129,099
19	Other cash inflows	16,262	8,627	21,162	11,972
20	Total cash inflows	207,080	127,354	219,369	141,072
<b>Non-consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation		1,876,087		2,008,694
22	Net cash outflows		1,170,854		1,278,731
23	Non-consolidated liquidity coverage ratio (LCR)		161.2%		158.0%
24	The number of data used to calculate the average value	63		61	