

Disclosure of Quantitative Information about 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	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	1,947,315		2,072,436	
Cash Outflows (2)		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	1,446,322	1,170,765	1,581,488	1,283,099
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	1,303,243	1,027,687	1,454,311	1,155,921
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	437,818	97,647	439,672	98,897
11	of which, Cash outflows related to derivative transactions, etc.	17,850	17,850	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.	5,288	5,260	6,977	6,587
15	Cash outflows related to contingencies	1,026,229	1,655	1,019,337	1,667
16	Total cash outflows		1,417,320		1,532,627
Cash Inflows (3)		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.	180,718	127,284	207,147	138,369
19	Other cash inflows	14,552	2,739	17,638	2,789
20	Total cash inflows	213,929	130,023	225,114	141,158
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		1,947,315		2,072,436
22	Net cash outflows		1,287,297		1,391,469
23	Consolidated liquidity coverage ratio (LCR)		152.0%		149.5%
24	The number of data used to calculate the average value	63		61	