

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First 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)	2,067,541		1,901,617	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,605,735	142,040	1,639,029	145,523
3	of which, Stable deposits	266,686	8,000	264,443	7,933
4	of which, Less stable deposits	1,339,048	134,039	1,374,585	137,589
5	Cash outflows related to unsecured wholesale funding	1,499,734	1,216,717	1,522,448	1,181,554
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	1,380,626	1,097,610	1,364,912	1,024,018
8	of which, Debt securities	119,107	119,107	157,536	157,536
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	442,002	96,959	437,104	96,419
11	of which, Cash outflows related to derivative transactions, etc.	19,820	19,820	19,318	19,318
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	422,181	77,139	417,786	77,101
14	Cash outflows related to contractual funding obligations, etc.	10,004	9,136	4,512	3,277
15	Cash outflows related to contingencies	1,024,839	1,709	1,037,664	1,820
16	Total cash outflows		1,466,564		1,428,595
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	8,139	0	8,646	0
18	Cash inflows related to collections of loans, etc.	203,645	140,793	221,920	145,042
19	Other cash inflows	24,406	21,593	17,736	16,668
20	Total cash inflows	236,191	162,387	248,303	161,711
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		2,067,541		1,901,617
22	Net cash outflows		1,304,176		1,266,884
23	Non-consolidated liquidity coverage ratio (LCR)		159.5%		151.0%
24	The number of data used to calculate the average value	61		60	