

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Second 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)	2,072,436		2,138,327	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,607,986	142,376	1,605,735	142,040
3	of which, Stable deposits	265,017	7,950	266,686	8,000
4	of which, Less stable deposits	1,342,969	134,425	1,339,048	134,039
5	Cash outflows related to unsecured wholesale funding	1,581,488	1,283,099	1,625,240	1,342,224
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	1,454,311	1,155,921	1,506,133	1,223,116
8	of which, Debt securities	127,177	127,177	119,107	119,107
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	439,672	98,897	442,002	96,960
11	of which, Cash outflows related to derivative transactions, etc.	19,385	19,385	19,820	19,820
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	420,287	79,511	422,181	77,139
14	Cash outflows related to contractual funding obligations, etc.	6,977	6,587	15,590	14,722
15	Cash outflows related to contingencies	1,019,337	1,667	1,023,639	1,673
16	Total cash outflows		1,532,627		1,597,620
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	329	0	8,139	0
18	Cash inflows related to collections of loans, etc.	207,147	138,369	221,931	159,080
19	Other cash inflows	17,638	2,789	16,934	12,249
20	Total cash inflows	225,114	141,158	247,006	171,329
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		2,072,436		2,138,327
22	Net cash outflows		1,391,469		1,426,291
23	Consolidated liquidity coverage ratio (LCR)		149.5%		150.5%
24	The number of data used to calculate the average value	61		61	