<u>Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio</u>

Mizuho Trust & Banking

Fourth Quarter of Fiscal Year Ended Mar. 2021

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

Total high-quality liquid assets (HQLA)	Item			Current Quarter		(In million yen, %, the number of data) Prior Quarter	
TOTAL UNWEIGHTED VALUE TOTAL WEIGHTED VAL	High-Quality Liquid Assets (1)						
VALUE VALU	1 Total high-quality liquid assets (HQLA)			1,959,397		2,086,778	
1.00	Cash Outflows (2)						
1,374,585 1,37,589 1,382,860 138,419	2	Cash	n outflows related to unsecured retail funding	1,639,029	145,523	1,644,503	146,268
Cash outflows related to unsecured wholesale funding	3		of which, Stable deposits	264,443	7,933	261,643	7,849
Fig. 10 Fig.	4		of which, Less stable deposits	1,374,585	137,589	1,382,860	138,419
of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities Cash outflows related to secured funding, etc Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities of which, Cash outflows related to derivative transactions, etc. funding programs of which, Cash outflows related to derivative transactions, etc. 19,318 19,318 19,106 19,106 19,106 10 10 10 10 11,11,800 10 10 10 10 10 10 10 11,11,800 10 10 10 10 10 10 10 10 10	5	Cash	n outflows related to unsecured wholesale funding	1,637,631	1,296,736	1,530,165	1,235,585
than qualifying operational deposits and debt securities of which, Debt securities 157,366 157,366 123,784 123,784 23,784 24,000 25,000 26,000 27,000 27,000 28,000 28,000 29,000 20,000	6		of which, Qualifying operational deposits	0	0	0	0
Cash outflows related to secured funding, etc. 0	7			1,480,094	1,139,200	1,406,380	1,111,800
Cash outflows related to derivative transactions, etc. funding programs, diquidity facilities of which, Cash outflows related to derivative transactions, etc. 19,318 19,318 19,106 19,106 of which, Cash outflows related to funding programs 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8		of which, Debt securities	157,536	157,536	123,784	123,784
Credit and liquidity facilities	9	Cash	n outflows related to secured funding, etc		0		0
of which, Cash outflows related to funding programs of which, Cash outflows related to credit and liquidity facilities 417,786 77,101 410,534 76,937 4 Cash outflows related to contractual funding obligations, etc. 7,615 6,379 10,931 10,845 5 Cash outflows related to contingencies 1,036,464 1,784 1,018,005 1,715 6 Total cash outflows (3) TOTAL UNWEIGHTED VALUE VALUE VALUE VALUE VALUE VALUE TOTAL UNWEIGHTED VALUE VALUE VALUE VALUE VALUE TOTAL UNWEIGHTED VALUE VALUE VALUE VALUE TOTAL UNWEIGHTED VALUE VALU	10			437,105	96,420	429,641	96,044
of which, Cash outflows related to credit and liquidity facilities 417,786 77,101 410,534 76,937 4 Cash outflows related to contractual funding obligations, etc. 7,615 6,379 10,931 10,845 5 Cash outflows related to contingencies 1,036,464 1,784 1,018,005 1,715 6 Total cash outflows 1,546,844 1,490,458 ash Inflows (3) TOTAL UNWEIGHTED VALUE (1,000,000,000,000,000,000,000,000,000,0	11		of which, Cash outflows related to derivative transactions, etc.	19,318	19,318	19,106	19,106
Cash outflows related to contractual funding obligations, etc. 7,615 6,379 10,931 10,845	12		of which, Cash outflows related to funding programs	0	0	0	0
1,036,464	13		of which, Cash outflows related to credit and liquidity facilities	417,786	77,101	410,534	76,937
Total cash outflows 1,546,844 1,490,458	14	Cash	n outflows related to contractual funding obligations, etc.	7,615	6,379	10,931	10,845
Total Unweighted Total Unweighted Total Unweighted Total Unweighted Total Unweighted Total Unweighted Value Va	15	Cash outflows related to contingencies		1,036,464	1,784	1,018,005	1,715
VALUE VALU	16	Total cash outflows			1,546,844		1,490,458
8 Cash inflows related to collections of loans, etc 228,939 152,061 250,802 170,880 9 Other cash inflows 13,517 7,240 60,957 6,423 0 Total cash inflows 251,103 159,301 340,586 177,303 Consolidated liquidity coverage ratio (4) 1 Total HQLA allowed to be included in the calculation 1,959,397 2,086,778 2 Net cash outflows 1,387,542 1,313,155	Cash Inflows (3)		lows (3)				
9 Other cash inflows 13,517 7,240 60,957 6,423 0 Total cash inflows 251,103 159,301 340,586 177,303 Consolidated liquidity coverage ratio (4) 1 Total HQLA allowed to be included in the calculation 1,959,397 2,086,778 2 Net cash outflows 1,387,542 1,313,155	17	Cash	n inflows related to secured lending, etc.	8,646	0	28,827	0
Total cash inflows 251,103 159,301 340,586 177,303 Consolidated liquidity coverage ratio (4) Total HQLA allowed to be included in the calculation 1,959,397 2,086,778 Net cash outflows 1,387,542 1,313,155	18	Cash inflows related to collections of loans, etc		228,939	152,061	250,802	170,880
Consolidated liquidity coverage ratio (4) 1 Total HQLA allowed to be included in the calculation 1,959,397 2,086,778 2 Net cash outflows 1,387,542 1,313,155	19	Other cash inflows		13,517	7,240	60,957	6,423
1 Total HQLA allowed to be included in the calculation 1,959,397 2,086,778 2 Net cash outflows 1,387,542 1,313,155	20	Tota	al cash inflows	251,103	159,301	340,586	177,303
2 Net cash outflows 1,387,542 1,313,155	Cor	solid	lated liquidity coverage ratio (4)				
	21	Tota	al HQLA allowed to be included in the calculation		1,959,397		2,086,778
3 Consolidated liquidity coverage ratio (LCR) 141.9% 160.0%	22	Net	cash outflows		1,387,542		1,313,155
	23	Cons	solidated liquidity coverage ratio (LCR)		141.9%		160.0%
The number of data used to calculate the average value 60 63	24	The number of data used to calculate the average value		60		63	