

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

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2018

(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)	2,421,395		2,410,080	
<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	1,712,756	155,992	1,737,480	158,631
3	of which, Stable deposits	218,386	6,551	215,979	6,479
4	of which, Less stable deposits	1,494,370	149,441	1,521,501	152,151
5	Cash outflows related to unsecured wholesale funding	2,121,837	1,671,650	2,246,237	1,742,452
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	2,016,789	1,566,603	2,140,972	1,637,187
8	of which, Debt securities	105,047	105,047	105,264	105,264
9	Cash outflows related to secured funding, etc	/		/	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	458,900	117,156	467,182	121,593
11	of which, Cash outflows related to derivative transactions, etc.	18,142	18,142	19,081	19,081
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	440,758	99,014	448,100	102,512
14	Cash outflows related to contractual funding obligations, etc.	35,760	15,009	18,269	5,916
15	Cash outflows related to contingencies	1,034,967	2,522	1,012,184	2,402
16	Total cash outflows	/		/	
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
<b>Cash Inflows (3)</b>					
17	Cash inflows related to secured lending, etc.	131,178	0	118,145	0
18	Cash inflows related to collections of loans, etc	256,531	173,303	289,960	196,228
19	Other cash inflows	68,686	28,124	39,304	18,448
20	Total cash inflows	456,396	201,428	447,411	214,676
<b>Non-consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/		/	
22	Net cash outflows	/		/	
23	Non-consolidated liquidity coverage ratio (LCR)	/		/	
24	The number of data used to calculate the average value	62		61	