

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Second Quarter of Fiscal Year Ended Mar. 2018

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

| Item | | Current Quarter | | Prior Quarter | |
|--|---|---------------------------|-------------------------|---------------------------|-------------------------|
| High-Quality Liquid Assets (1) | | | | | |
| 1 | Total high-quality liquid assets (HQLA) | 2,392,948 | | 2,421,395 | |
| Cash Outflows (2) | | | | | |
| | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 2 | Cash outflows related to unsecured retail funding | 1,723,789 | 157,025 | 1,712,756 | 155,992 |
| 3 | of which, Stable deposits | 221,457 | 6,643 | 218,386 | 6,551 |
| 4 | of which, Less stable deposits | 1,502,332 | 150,381 | 1,494,370 | 149,441 |
| 5 | Cash outflows related to unsecured wholesale funding | 1,868,887 | 1,558,976 | 2,121,837 | 1,671,650 |
| 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 | 1,762,326 | 1,452,415 | 2,016,789 | 1,566,603 |
| 8 | of which, Debt securities | 106,561 | 106,561 | 105,047 | 105,047 |
| 9 | Cash outflows related to secured funding, etc | - | 0 | - | 0 |
| 10 | Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities | 428,156 | 105,507 | 458,900 | 117,156 |
| 11 | of which, Cash outflows related to derivative transactions, etc. | 19,199 | 19,199 | 18,142 | 18,142 |
| 12 | of which, Cash outflows related to funding programs | 0 | 0 | 0 | 0 |
| 13 | of which, Cash outflows related to credit and liquidity facilities | 408,957 | 86,308 | 440,758 | 99,014 |
| 14 | Cash outflows related to contractual funding obligations, etc. | 38,949 | 3,881 | 35,760 | 15,009 |
| 15 | Cash outflows related to contingencies | 1,033,980 | 2,502 | 1,034,967 | 2,522 |
| 16 | Total cash outflows | - | 1,827,893 | - | 1,962,332 |
| Cash Inflows (3) | | | | | |
| | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 17 | Cash inflows related to secured lending, etc. | 45,375 | 0 | 131,178 | 0 |
| 18 | Cash inflows related to collections of loans, etc | 235,584 | 162,370 | 256,531 | 173,303 |
| 19 | Other cash inflows | 49,753 | 16,700 | 68,686 | 28,124 |
| 20 | Total cash inflows | 330,714 | 179,070 | 456,396 | 201,428 |
| Non-consolidated liquidity coverage ratio (4) | | | | | |
| 21 | Total HQLA allowed to be included in the calculation | - | 2,392,948 | - | 2,421,395 |
| 22 | Net cash outflows | - | 1,648,823 | - | 1,760,903 |
| 23 | Non-consolidated liquidity coverage ratio (LCR) | - | 145.9% | - | 138.1% |
| 24 | The number of data used to calculate the average value | 62 | | 62 | |