

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

Mizuho Trust & Banking

Third 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)   | 2,513,484                 |                         | 2,392,948                 |                         |
| <b>Cash Outflows (2)</b>                             |   |                           |                         |                           |                         |
|  |   | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE |
| 2  | Cash outflows related to unsecured retail funding   | 1,733,464                 | 157,620                 | 1,723,789                 | 157,025                 |
| 3  | of which, Stable deposits   | 226,815                   | 6,804                   | 221,457                   | 6,643                   |
| 4  | of which, Less stable deposits  | 1,506,648                 | 150,815                 | 1,502,332                 | 150,381                 |
| 5  | Cash outflows related to unsecured wholesale funding  | 1,832,463                 | 1,563,555               | 1,868,887                 | 1,558,976               |
| 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 | 1,737,270                 | 1,468,362               | 1,762,326                 | 1,452,415               |
| 8  | of which, Debt securities   | 95,192                    | 95,192                  | 106,561                   | 106,561                 |
| 9  | Cash outflows related to secured funding, etc   | /                         | 0                       | /                         | 0                       |
| 10   | Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities                      | 424,447                   | 105,400                 | 428,156                   | 105,507                 |
| 11   | of which, Cash outflows related to derivative transactions, etc.  | 19,842                    | 19,842                  | 19,199                    | 19,199                  |
| 12   | of which, Cash outflows related to funding programs   | 0                         | 0                       | 0                         | 0                       |
| 13   | of which, Cash outflows related to credit and liquidity facilities  | 404,604                   | 85,558                  | 408,957                   | 86,308                  |
| 14   | Cash outflows related to contractual funding obligations, etc.  | 18,965                    | 14,814                  | 38,949                    | 3,881                   |
| 15   | Cash outflows related to contingencies  | 1,038,559                 | 2,374                   | 1,033,980                 | 2,502                   |
| 16   | Total cash outflows   | /                         | 1,843,765               | /                         | 1,827,893               |
| <b>Cash Inflows (3)</b>                              |   |                           |                         |                           |                         |
|  |   | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE |
| 17   | Cash inflows related to secured lending, etc.   | 97,014                    | 0                       | 45,375                    | 0                       |
| 18   | Cash inflows related to collections of loans, etc   | 245,062                   | 167,633                 | 235,584                   | 162,370                 |
| 19   | Other cash inflows  | 38,415                    | 27,590                  | 49,753                    | 16,700                  |
| 20   | Total cash inflows  | 380,492                   | 195,224                 | 330,714                   | 179,070                 |
| <b>Non-consolidated liquidity coverage ratio (4)</b> |   |                           |                         |                           |                         |
| 21   | Total HQLA allowed to be included in the calculation  | /                         | 2,513,484               | /                         | 2,392,948               |
| 22   | Net cash outflows   | /                         | 1,648,540               | /                         | 1,648,823               |
| 23   | Non-consolidated liquidity coverage ratio (LCR)   | /                         | 153.5%                  | /                         | 145.9%                  |
| 24   | The number of data used to calculate the average value  | 62                        |                         | 62                        |                         |