

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth 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)	2,509,658		2,513,484	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,809,631	164,947	1,733,464	157,620
3	of which, Stable deposits	230,832	6,924	226,815	6,804
4	of which, Less stable deposits	1,578,798	158,022	1,506,648	150,815
5	Cash outflows related to unsecured wholesale funding	1,868,268	1,497,802	1,832,463	1,563,555
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	1,761,326	1,390,859	1,737,270	1,468,362
8	of which, Debt securities	106,942	106,942	95,192	95,192
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	403,924	93,105	424,447	105,400
11	of which, Cash outflows related to derivative transactions, etc.	19,821	19,821	19,842	19,842
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	384,102	73,284	404,604	85,558
14	Cash outflows related to contractual funding obligations, etc.	17,606	9,483	18,965	14,814
15	Cash outflows related to contingencies	1,019,280	2,355	1,038,559	2,374
16	Total cash outflows	/	1,767,695	/	1,843,765
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	88,452	0	97,014	0
18	Cash inflows related to collections of loans, etc	247,340	169,888	245,062	167,633
19	Other cash inflows	37,933	21,134	38,415	27,590
20	Total cash inflows	373,726	191,022	380,492	195,224
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,509,658	/	2,513,484
22	Net cash outflows	/	1,576,672	/	1,648,540
23	Non-consolidated liquidity coverage ratio (LCR)	/	161.1%	/	153.5%
24	The number of data used to calculate the average value	59		62	