

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2019

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

| Item | | Current Quarter | | Prior Quarter | |
|--|---|---------------------------|-------------------------|---------------------------|-------------------------|
| High-Quality Liquid Assets (1) | | | | | |
| 1 | Total high-quality liquid assets (HQLA) | 2,613,671 | | 2,509,658 | |
| Cash Outflows (2) | | | | | |
| | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 2 | Cash outflows related to unsecured retail funding | 1,788,086 | 162,667 | 1,809,631 | 164,947 |
| 3 | of which, Stable deposits | 232,662 | 6,979 | 230,832 | 6,924 |
| 4 | of which, Less stable deposits | 1,555,423 | 155,687 | 1,578,798 | 158,022 |
| 5 | Cash outflows related to unsecured wholesale funding | 1,842,926 | 1,537,959 | 1,868,268 | 1,497,802 |
| 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 | 1,716,206 | 1,411,239 | 1,761,326 | 1,390,859 |
| 8 | of which, Debt securities | 126,719 | 126,719 | 106,942 | 106,942 |
| 9 | Cash outflows related to secured funding, etc | / | 0 | / | 0 |
| 10 | Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities | 394,047 | 83,203 | 403,924 | 93,105 |
| 11 | of which, Cash outflows related to derivative transactions, etc. | 12,268 | 12,268 | 19,821 | 19,821 |
| 12 | of which, Cash outflows related to funding programs | 0 | 0 | 0 | 0 |
| 13 | of which, Cash outflows related to credit and liquidity facilities | 381,778 | 70,935 | 384,102 | 73,284 |
| 14 | Cash outflows related to contractual funding obligations, etc. | 41,540 | 19,134 | 17,606 | 9,483 |
| 15 | Cash outflows related to contingencies | 1,031,442 | 2,540 | 1,019,280 | 2,355 |
| 16 | Total cash outflows | / | 1,805,505 | / | 1,767,695 |
| Cash Inflows (3) | | | | | |
| | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 17 | Cash inflows related to secured lending, etc. | 77,450 | 0 | 88,452 | 0 |
| 18 | Cash inflows related to collections of loans, etc | 242,518 | 168,579 | 247,340 | 169,888 |
| 19 | Other cash inflows | 68,732 | 25,542 | 37,933 | 21,134 |
| 20 | Total cash inflows | 388,701 | 194,121 | 373,726 | 191,022 |
| Non-consolidated liquidity coverage ratio (4) | | | | | |
| 21 | Total HQLA allowed to be included in the calculation | / | 2,613,671 | / | 2,509,658 |
| 22 | Net cash outflows | / | 1,611,383 | / | 1,576,672 |
| 23 | Non-consolidated liquidity coverage ratio (LCR) | / | 164.6% | / | 161.1% |
| 24 | The number of data used to calculate the average value | 62 | | 59 | |