

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

Mizuho Trust & Banking

Third Quarter of Fiscal Year Ended Mar. 2019

(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)	2,654,165		2,671,315	
<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	1,743,243	157,789	1,750,498	158,754
3	of which, Stable deposits	238,195	7,145	234,794	7,043
4	of which, Less stable deposits	1,505,048	150,643	1,515,704	151,710
5	Cash outflows related to unsecured wholesale funding	1,771,974	1,472,605	1,774,974	1,475,483
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	1,679,362	1,379,993	1,673,957	1,374,466
8	of which, Debt securities	92,612	92,612	101,017	101,017
9	Cash outflows related to secured funding, etc	-	0	-	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	389,734	82,777	390,088	88,631
11	of which, Cash outflows related to derivative transactions, etc.	12,744	12,744	12,460	12,460
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	376,990	70,032	377,627	76,171
14	Cash outflows related to contractual funding obligations, etc.	23,851	7,675	26,547	12,175
15	Cash outflows related to contingencies	1,017,467	2,422	1,030,915	2,562
16	Total cash outflows	-	1,723,269	-	1,737,608
<b>Cash Inflows (3)</b>					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	180,393	0	150,844	0
18	Cash inflows related to collections of loans, etc	230,907	161,442	233,626	161,096
19	Other cash inflows	39,486	19,008	79,071	22,799
20	Total cash inflows	450,786	180,451	463,542	183,896
<b>Non-consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	-	2,654,165	-	2,671,315
22	Net cash outflows	-	1,542,817	-	1,553,711
23	Non-consolidated liquidity coverage ratio (LCR)	-	173.6%	-	173.1%
24	The number of data used to calculate the average value	62		62	