

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2020

( 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)	2,730,195		2,674,793	
<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	1,725,697	155,052	1,751,472	158,174
3	of which, Stable deposits	252,148	7,564	244,379	7,331
4	of which, Less stable deposits	1,473,548	147,488	1,507,092	150,843
5	Cash outflows related to unsecured wholesale funding	1,858,555	1,549,245	2,041,693	1,653,873
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	1,698,049	1,388,740	1,934,972	1,547,152
8	of which, Debt securities	160,505	160,505	106,720	106,720
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	418,564	92,887	377,295	78,493
11	of which, Cash outflows related to derivative transactions, etc.	10,925	10,925	11,834	11,834
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	407,638	81,962	365,461	66,659
14	Cash outflows related to contractual funding obligations, etc.	92,303	20,021	54,633	11,346
15	Cash outflows related to contingencies	972,556	2,060	942,170	1,985
16	Total cash outflows	/	1,819,267	/	1,903,874
<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.	138,112	0	151,244	0
18	Cash inflows related to collections of loans, etc.	243,568	166,931	316,930	226,723
19	Other cash inflows	101,278	10,449	108,873	14,142
20	Total cash inflows	482,960	177,381	577,048	240,866
<b>Consolidated liquidity coverage ratio ( 4 )</b>					
21	Total HQLA allowed to be included in the calculation	/	2,730,195	/	2,674,793
22	Net cash outflows	/	1,641,886	/	1,663,007
23	Consolidated liquidity coverage ratio (LCR)	/	168.4%	/	162.4%
24	The number of data used to calculate the average value	59		58	