

Disclosure of Quantitative Information about Non-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 | |
|--|---|---------------------------|-------------------------|---------------------------|-------------------------|
| High-Quality Liquid Assets (1) | | | | | |
| 1 | Total high-quality liquid assets (HQLA) | 2,660,161 | | 2,612,378 | |
| Cash Outflows (2) | | | | | |
| | | 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 | 1,777,682 | 1,468,373 | 1,893,761 | 1,505,941 |
| 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 | 1,617,176 | 1,307,867 | 1,787,040 | 1,399,220 |
| 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 | 418,563 | 92,887 | 377,294 | 78,492 |
| 11 | of which, Cash outflows related to derivative transactions, etc. | 10,925 | 10,925 | 11,833 | 11,833 |
| 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. | 82,401 | 10,119 | 46,209 | 2,922 |
| 15 | Cash outflows related to contingencies | 988,209 | 2,529 | 955,338 | 2,380 |
| 16 | Total cash outflows | / | 1,728,963 | / | 1,747,912 |
| Cash Inflows (3) | | | | | |
| | | 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. | 232,613 | 155,976 | 284,089 | 193,883 |
| 19 | Other cash inflows | 103,733 | 19,610 | 109,534 | 23,291 |
| 20 | Total cash inflows | 474,460 | 175,586 | 544,869 | 217,174 |
| Non-consolidated liquidity coverage ratio (4) | | | | | |
| 21 | Total HQLA allowed to be included in the calculation | / | 2,660,161 | / | 2,612,378 |
| 22 | Net cash outflows | / | 1,553,376 | / | 1,530,737 |
| 23 | Non-consolidated liquidity coverage ratio (LCR) | / | 173.7% | / | 171.8% |
| 24 | The number of data used to calculate the average value | 59 | | 58 | |