

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

Mizuho Trust & Banking  
Second 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)	2,687,519		2,660,161	
<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	1,720,069	154,479	1,725,697	155,052
3	of which, Stable deposits	252,254	7,567	252,148	7,564
4	of which, Less stable deposits	1,467,815	146,911	1,473,548	147,488
5	Cash outflows related to unsecured wholesale funding	1,735,739	1,412,041	1,777,682	1,468,373
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	1,628,944	1,305,247	1,617,176	1,307,867
8	of which, Debt securities	106,794	106,794	160,505	160,505
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	384,354	81,777	418,563	92,887
11	of which, Cash outflows related to derivative transactions, etc.	10,753	10,753	10,925	10,925
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	373,600	71,023	407,638	81,962
14	Cash outflows related to contractual funding obligations, etc.	68,450	12,855	82,401	10,119
15	Cash outflows related to contingencies	998,065	2,521	988,209	2,529
16	Total cash outflows	/	1,663,674	/	1,728,963
<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.	151,053	0	138,112	0
18	Cash inflows related to collections of loans, etc	190,090	124,318	232,613	155,976
19	Other cash inflows	137,564	15,609	103,733	19,610
20	Total cash inflows	478,708	139,928	474,460	175,586
<b>Non-consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,687,519	/	2,660,161
22	Net cash outflows	/	1,523,746	/	1,553,376
23	Non-consolidated liquidity coverage ratio (LCR)	/	179.5%	/	173.7%
24	The number of data used to calculate the average value	62		59	