

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third 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)	2,606,634		2,687,519	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,704,190	152,718	1,720,069	154,479
3	of which, Stable deposits	254,797	7,643	252,254	7,567
4	of which, Less stable deposits	1,449,393	145,074	1,467,815	146,911
5	Cash outflows related to unsecured wholesale funding	1,685,340	1,401,610	1,735,739	1,412,041
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	1,559,448	1,275,718	1,628,944	1,305,247
8	of which, Debt securities	125,891	125,891	106,794	106,794
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	415,529	94,925	384,354	81,777
11	of which, Cash outflows related to derivative transactions, etc.	18,364	18,364	10,753	10,753
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	397,165	76,561	373,600	71,023
14	Cash outflows related to contractual funding obligations, etc.	59,693	36,971	68,450	12,855
15	Cash outflows related to contingencies	1,015,144	2,428	998,065	2,521
16	Total cash outflows	/	1,688,655	/	1,663,674
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	98,524	0	151,053	0
18	Cash inflows related to collections of loans, etc	175,405	117,447	190,090	124,318
19	Other cash inflows	94,778	16,537	137,564	15,609
20	Total cash inflows	368,708	133,985	478,708	139,928
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,606,634	/	2,687,519
22	Net cash outflows	/	1,554,670	/	1,523,746
23	Non-consolidated liquidity coverage ratio (LCR)	/	168.7%	/	179.5%
24	The number of data used to calculate the average value	62		62	