

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth 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)	2,489,140		2,606,634	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,713,701	153,523	1,704,190	152,718
3	of which, Stable deposits	256,925	7,707	254,797	7,643
4	of which, Less stable deposits	1,456,775	145,815	1,449,393	145,074
5	Cash outflows related to unsecured wholesale funding	1,850,790	1,531,316	1,685,340	1,401,610
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	1,656,892	1,337,418	1,559,448	1,275,718
8	of which, Debt securities	193,897	193,897	125,891	125,891
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	407,544	96,065	415,529	94,925
11	of which, Cash outflows related to derivative transactions, etc.	22,063	22,063	18,364	18,364
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	385,481	74,002	397,165	76,561
14	Cash outflows related to contractual funding obligations, etc.	88,000	9,404	59,693	36,971
15	Cash outflows related to contingencies	989,745	2,222	1,015,144	2,428
16	Total cash outflows	/	1,792,532	/	1,688,655
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	72,265	0	98,524	0
18	Cash inflows related to collections of loans, etc	258,077	173,694	175,405	117,447
19	Other cash inflows	93,332	19,714	94,778	16,537
20	Total cash inflows	423,674	193,408	368,708	133,985
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,489,140	/	2,606,634
22	Net cash outflows	/	1,599,123	/	1,554,670
23	Non-consolidated liquidity coverage ratio (LCR)	/	156.2%	/	168.7%
24	The number of data used to calculate the average value	58		62	