

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Second Quarter of Fiscal Year Ended Mar. 2018

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,421,177		2,448,885	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,723,789	157,025	1,712,756	155,992
3	of which, Stable deposits	221,457	6,643	218,386	6,551
4	of which, Less stable deposits	1,502,332	150,381	1,494,370	149,441
5	Cash outflows related to unsecured wholesale funding	1,944,628	1,634,717	2,216,672	1,766,485
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	1,838,066	1,528,155	2,111,624	1,661,438
8	of which, Debt securities	106,561	106,561	105,047	105,047
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	428,159	105,510	458,910	117,166
11	of which, Cash outflows related to derivative transactions, etc.	19,201	19,201	18,152	18,152
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	408,957	86,308	440,758	99,014
14	Cash outflows related to contractual funding obligations, etc.	47,404	12,336	45,291	24,540
15	Cash outflows related to contingencies	1,021,309	2,122	1,022,457	2,147
16	Total cash outflows	/	1,911,711	/	2,066,333
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	45,375	0	131,178	0
18	Cash inflows related to collections of loans, etc	311,115	237,808	342,737	259,509
19	Other cash inflows	43,256	7,162	59,435	18,271
20	Total cash inflows	399,747	244,970	533,350	277,780
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,421,177	/	2,448,885
22	Net cash outflows	/	1,666,740	/	1,788,552
23	Consolidated liquidity coverage ratio (LCR)	/	146.0%	/	137.6%
24	The number of data used to calculate the average value	62		62	