

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third 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)	2,535,391		2,421,177	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,733,464	157,620	1,723,789	157,025
3	of which, Stable deposits	226,815	6,804	221,457	6,643
4	of which, Less stable deposits	1,506,648	150,815	1,502,332	150,381
5	Cash outflows related to unsecured wholesale funding	1,916,139	1,647,232	1,944,628	1,634,717
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	1,820,946	1,552,039	1,838,066	1,528,155
8	of which, Debt securities	95,192	95,192	106,561	106,561
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	424,465	105,418	428,159	105,510
11	of which, Cash outflows related to derivative transactions, etc.	19,860	19,860	19,201	19,201
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	404,604	85,558	408,957	86,308
14	Cash outflows related to contractual funding obligations, etc.	24,056	19,904	47,404	12,336
15	Cash outflows related to contingencies	1,027,957	2,056	1,021,309	2,122
16	Total cash outflows	/	1,932,232	/	1,911,711
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	97,014	0	45,375	0
18	Cash inflows related to collections of loans, etc	339,673	262,596	311,115	237,808
19	Other cash inflows	30,478	17,738	43,256	7,162
20	Total cash inflows	467,166	280,334	399,747	244,970
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,535,391	/	2,421,177
22	Net cash outflows	/	1,651,897	/	1,666,740
23	Consolidated liquidity coverage ratio (LCR)	/	154.6%	/	146.0%
24	The number of data used to calculate the average value	62		62	