

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth 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)	2,538,558		2,535,391	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,809,631	164,947	1,733,464	157,620
3	of which, Stable deposits	230,832	6,924	226,815	6,804
4	of which, Less stable deposits	1,578,798	158,022	1,506,648	150,815
5	Cash outflows related to unsecured wholesale funding	1,960,267	1,589,801	1,916,139	1,647,232
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	1,853,325	1,482,858	1,820,946	1,552,039
8	of which, Debt securities	106,942	106,942	95,192	95,192
9	Cash outflows related to secured funding, etc	-	0	-	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	403,928	93,109	424,465	105,418
11	of which, Cash outflows related to derivative transactions, etc.	19,825	19,825	19,860	19,860
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	384,102	73,284	404,604	85,558
14	Cash outflows related to contractual funding obligations, etc.	25,952	17,829	24,056	19,904
15	Cash outflows related to contingencies	1,008,609	2,035	1,027,957	2,056
16	Total cash outflows	-	1,867,724	-	1,932,232
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	88,452	0	97,014	0
18	Cash inflows related to collections of loans, etc	331,962	254,510	339,673	262,596
19	Other cash inflows	40,324	11,616	30,478	17,738
20	Total cash inflows	460,740	266,126	467,166	280,334
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	-	2,538,558	-	2,535,391
22	Net cash outflows	-	1,601,597	-	1,651,897
23	Consolidated liquidity coverage ratio (LCR)	-	160.3%	-	154.6%
24	The number of data used to calculate the average value	59		62	