

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2019

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,681,924		2,538,558	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,788,086	162,667	1,809,631	164,947
3	of which, Stable deposits	232,662	6,979	230,832	6,924
4	of which, Less stable deposits	1,555,423	155,687	1,578,798	158,022
5	Cash outflows related to unsecured wholesale funding	1,934,995	1,630,028	1,960,267	1,589,801
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	1,808,275	1,503,308	1,853,325	1,482,858
8	of which, Debt securities	126,719	126,719	106,942	106,942
9	Cash outflows related to secured funding, etc	-	0	-	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	394,048	83,204	403,928	93,109
11	of which, Cash outflows related to derivative transactions, etc.	12,269	12,269	19,825	19,825
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	381,778	70,935	384,102	73,284
14	Cash outflows related to contractual funding obligations, etc.	52,095	29,688	25,952	17,829
15	Cash outflows related to contingencies	1,017,347	2,117	1,008,609	2,035
16	Total cash outflows	-	1,907,706	-	1,867,724
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	77,450	0	88,452	0
18	Cash inflows related to collections of loans, etc	255,689	181,750	331,962	254,510
19	Other cash inflows	63,372	16,015	40,324	11,616
20	Total cash inflows	396,513	197,765	460,740	266,126
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	-	2,681,924	-	2,538,558
22	Net cash outflows	-	1,709,940	-	1,601,597
23	Consolidated liquidity coverage ratio (LCR)	-	158.8%	-	160.3%
24	The number of data used to calculate the average value	62		59	