

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Second 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)	2,741,412		2,681,924	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,750,498	158,754	1,788,086	162,667
3	of which, Stable deposits	234,794	7,043	232,662	6,979
4	of which, Less stable deposits	1,515,704	151,710	1,555,423	155,687
5	Cash outflows related to unsecured wholesale funding	1,860,650	1,561,159	1,934,995	1,630,028
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	1,759,633	1,460,142	1,808,275	1,503,308
8	of which, Debt securities	101,017	101,017	126,719	126,719
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	390,090	88,634	394,048	83,204
11	of which, Cash outflows related to derivative transactions, etc.	12,463	12,463	12,269	12,269
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	377,627	76,171	381,778	70,935
14	Cash outflows related to contractual funding obligations, etc.	35,883	21,512	52,095	29,688
15	Cash outflows related to contingencies	1,015,518	2,100	1,017,347	2,117
16	Total cash outflows	/	1,832,161	/	1,907,706
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	150,844	0	77,450	0
18	Cash inflows related to collections of loans, etc	251,958	179,429	255,689	181,750
19	Other cash inflows	78,679	13,287	63,372	16,015
20	Total cash inflows	481,483	192,716	396,513	197,765
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,741,412	/	2,681,924
22	Net cash outflows	/	1,639,444	/	1,709,940
23	Consolidated liquidity coverage ratio (LCR)	/	168.2%	/	158.8%
24	The number of data used to calculate the average value	62		62	