

Disclosure of Quantitative Information about Non-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)	2,671,315		2,613,671	
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	1,774,974	1,475,483	1,842,926	1,537,959
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	1,673,957	1,374,466	1,716,206	1,411,239
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	390,088	88,631	394,047	83,203
11	of which, Cash outflows related to derivative transactions, etc.	12,460	12,460	12,268	12,268
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.	26,547	12,175	41,540	19,134
15	Cash outflows related to contingencies	1,030,915	2,562	1,031,442	2,540
16	Total cash outflows	/	1,737,608	/	1,805,505
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	233,626	161,096	242,518	168,579
19	Other cash inflows	79,071	22,799	68,732	25,542
20	Total cash inflows	463,542	183,896	388,701	194,121
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,671,315	/	2,613,671
22	Net cash outflows	/	1,553,711	/	1,611,383
23	Non-consolidated liquidity coverage ratio (LCR)	/	173.1%	/	164.6%
24	The number of data used to calculate the average value	62		62	