

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third 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)	2,720,309		2,741,412	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,743,243	157,789	1,750,498	158,754
3	of which, Stable deposits	238,195	7,145	234,794	7,043
4	of which, Less stable deposits	1,505,048	150,643	1,515,704	151,710
5	Cash outflows related to unsecured wholesale funding	1,851,659	1,552,291	1,860,650	1,561,159
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	1,759,047	1,459,679	1,759,633	1,460,142
8	of which, Debt securities	92,612	92,612	101,017	101,017
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	389,734	82,777	390,090	88,634
11	of which, Cash outflows related to derivative transactions, etc.	12,744	12,744	12,463	12,463
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	376,990	70,032	377,627	76,171
14	Cash outflows related to contractual funding obligations, etc.	32,810	16,633	35,883	21,512
15	Cash outflows related to contingencies	1,003,297	1,997	1,015,518	2,100
16	Total cash outflows	/	1,811,488	/	1,832,161
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	180,393	0	150,844	0
18	Cash inflows related to collections of loans, etc	248,940	179,678	251,958	179,429
19	Other cash inflows	32,569	9,649	78,679	13,287
20	Total cash inflows	461,902	189,328	481,483	192,716
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,720,309	/	2,741,412
22	Net cash outflows	/	1,622,160	/	1,639,444
23	Consolidated liquidity coverage ratio (LCR)	/	169.0%	/	168.2%
24	The number of data used to calculate the average value	62		62	