

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth 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)	2,674,793		2,720,309	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,751,472	158,174	1,743,243	157,789
3	of which, Stable deposits	244,379	7,331	238,195	7,145
4	of which, Less stable deposits	1,507,092	150,843	1,505,048	150,643
5	Cash outflows related to unsecured wholesale funding	2,041,693	1,653,873	1,851,659	1,552,291
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	1,934,972	1,547,152	1,759,047	1,459,679
8	of which, Debt securities	106,720	106,720	92,612	92,612
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	377,295	78,493	389,734	82,777
11	of which, Cash outflows related to derivative transactions, etc.	11,834	11,834	12,744	12,744
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	365,461	66,659	376,990	70,032
14	Cash outflows related to contractual funding obligations, etc.	54,633	11,346	32,810	16,633
15	Cash outflows related to contingencies	942,170	1,985	1,003,297	1,997
16	Total cash outflows	/	1,903,874	/	1,811,488
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	151,244	0	180,393	0
18	Cash inflows related to collections of loans, etc	316,930	226,723	248,940	179,678
19	Other cash inflows	108,873	14,142	32,569	9,649
20	Total cash inflows	577,048	240,866	461,902	189,328
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,674,793	/	2,720,309
22	Net cash outflows	/	1,663,007	/	1,622,160
23	Consolidated liquidity coverage ratio (LCR)	/	162.4%	/	169.0%
24	The number of data used to calculate the average value	58		62	