

Disclosure of Quantitative Information about Non-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)	2,612,378		2,654,165	
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	1,893,761	1,505,941	1,771,974	1,472,605
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	1,787,040	1,399,220	1,679,362	1,379,993
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	377,294	78,492	389,734	82,777
11	of which, Cash outflows related to derivative transactions, etc.	11,833	11,833	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.	46,209	2,922	23,851	7,675
15	Cash outflows related to contingencies	955,338	2,380	1,017,467	2,422
16	Total cash outflows	/	1,747,912	/	1,723,269
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	284,089	193,883	230,907	161,442
19	Other cash inflows	109,534	23,291	39,486	19,008
20	Total cash inflows	544,869	217,174	450,786	180,451
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,612,378	/	2,654,165
22	Net cash outflows	/	1,530,737	/	1,542,817
23	Non-consolidated liquidity coverage ratio (LCR)	/	171.8%	/	173.6%
24	The number of data used to calculate the average value	58		62	