

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking
Second Quarter of Fiscal Year Ended Mar. 2020

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,748,930		2,730,195	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,720,069	154,479	1,725,697	155,052
3	of which, Stable deposits	252,254	7,567	252,148	7,564
4	of which, Less stable deposits	1,467,815	146,911	1,473,548	147,488
5	Cash outflows related to unsecured wholesale funding	1,828,136	1,504,439	1,858,555	1,549,245
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	1,721,341	1,397,644	1,698,049	1,388,740
8	of which, Debt securities	106,794	106,794	160,505	160,505
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	384,354	81,777	418,564	92,887
11	of which, Cash outflows related to derivative transactions, etc.	10,754	10,754	10,925	10,925
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	373,600	71,023	407,638	81,962
14	Cash outflows related to contractual funding obligations, etc.	77,410	21,814	92,303	20,021
15	Cash outflows related to contingencies	982,365	2,050	972,556	2,060
16	Total cash outflows	/	1,764,560	/	1,819,267
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	151,053	0	138,112	0
18	Cash inflows related to collections of loans, etc	200,184	134,412	243,568	166,931
19	Other cash inflows	134,929	6,308	101,278	10,449
20	Total cash inflows	486,166	140,721	482,960	177,381
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,748,930	/	2,730,195
22	Net cash outflows	/	1,623,839	/	1,641,886
23	Consolidated liquidity coverage ratio (LCR)	/	171.9%	/	168.4%
24	The number of data used to calculate the average value	62		59	