

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third 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)	2,656,653		2,748,930	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,704,190	152,718	1,720,069	154,479
3	of which, Stable deposits	254,797	7,643	252,254	7,567
4	of which, Less stable deposits	1,449,393	145,074	1,467,815	146,911
5	Cash outflows related to unsecured wholesale funding	1,761,879	1,478,150	1,828,136	1,504,439
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	1,635,987	1,352,258	1,721,341	1,397,644
8	of which, Debt securities	125,891	125,891	106,794	106,794
9	Cash outflows related to secured funding, etc		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	415,529	94,925	384,354	81,777
11	of which, Cash outflows related to derivative transactions, etc.	18,364	18,364	10,754	10,754
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	397,165	76,561	373,600	71,023
14	Cash outflows related to contractual funding obligations, etc.	68,567	45,845	77,410	21,814
15	Cash outflows related to contingencies	999,444	1,957	982,365	2,050
16	Total cash outflows		1,773,597		1,764,560
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	98,524	0	151,053	0
18	Cash inflows related to collections of loans, etc	185,144	127,185	200,184	134,412
19	Other cash inflows	93,490	7,518	134,929	6,308
20	Total cash inflows	377,158	134,704	486,166	140,721
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		2,656,653		2,748,930
22	Net cash outflows		1,638,893		1,623,839
23	Consolidated liquidity coverage ratio (LCR)		163.0%		171.9%
24	The number of data used to calculate the average value	62		62	