

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth 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)	2,546,160		2,656,653	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,713,701	153,523	1,704,190	152,718
3	of which, Stable deposits	256,925	7,707	254,797	7,643
4	of which, Less stable deposits	1,456,775	145,815	1,449,393	145,074
5	Cash outflows related to unsecured wholesale funding	1,933,889	1,614,415	1,761,879	1,478,150
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	1,739,992	1,420,518	1,635,987	1,352,258
8	of which, Debt securities	193,897	193,897	125,891	125,891
9	Cash outflows related to secured funding, etc.	/		0	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	407,544	96,066	415,529	94,925
11	of which, Cash outflows related to derivative transactions, etc.	22,063	22,063	18,364	18,364
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	385,481	74,002	397,165	76,561
14	Cash outflows related to contractual funding obligations, etc.	97,207	18,611	68,567	45,845
15	Cash outflows related to contingencies	974,045	1,751	999,444	1,957
16	Total cash outflows	/		1,884,367	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	72,265	0	98,524	0
18	Cash inflows related to collections of loans, etc.	267,460	183,077	185,144	127,185
19	Other cash inflows	89,259	10,196	93,490	7,518
20	Total cash inflows	428,985	193,273	377,158	134,704
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		2,656,653	
22	Net cash outflows	/		1,638,893	
23	Consolidated liquidity coverage ratio (LCR)	/		151.2%	
24	The number of data used to calculate the average value	58		62	