

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2016

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

Item		Current Quarter		Prior Quarter	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	2,162,593			
<b>Cash Outflows (2)</b>					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,773,747	165,489		
3	of which, Stable deposits	169,823	5,094		
4	of which, Less stable deposits	1,603,923	160,394		
5	Cash outflows related to unsecured wholesale funding	1,917,834	1,511,902		
6	of which, Qualifying operational deposits	0	0		
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	1,793,141	1,387,209		
8	of which, Debt securities	124,693	124,693		
9	Cash outflows related to secured funding, etc.		0		
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	460,376	108,662		
11	of which, Cash outflows related to derivative transactions, etc.	14,141	14,141		
12	of which, Cash outflows related to funding programs	0	0		
13	of which, Cash outflows related to credit and liquidity facilities	446,235	94,520		
14	Cash outflows related to contractual funding obligations, etc.	33,900	19,281		
15	Cash outflows related to contingencies	991,631	2,262		
16	Total cash outflows		1,807,597		
<b>Cash Inflows (3)</b>					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	0	0		
18	Cash inflows related to collections of loans, etc.	283,229	228,526		
19	Other cash inflows	175,071	17,208		
20	Total cash inflows	458,301	245,734		
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation		2,162,593		
22	Net cash outflows		1,561,863		
23	Consolidated liquidity coverage ratio (LCR)		139.3%		
24	The number of data used to calculate the average value	3			