

## Disclosure of Quantitative Information about Non-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)	2,116,341			
<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	1,756,205	1,349,622		
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	1,630,645	1,224,062		
8	of which, Debt securities	125,560	125,560		
9	Cash outflows related to secured funding, etc.		0		
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	454,066	102,352		
11	of which, Cash outflows related to derivative transactions, etc.	7,831	7,831		
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.	25,987	11,366		
15	Cash outflows related to contingencies	1,003,276	2,611		
16	Total cash outflows		1,631,442		
<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.	184,383	129,693		
19	Other cash inflows	172,447	16,246		
20	Total cash inflows	356,830	145,940		
<b>Non-consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation		2,116,341		
22	Net cash outflows		1,485,501		
23	Non-consolidated liquidity coverage ratio (LCR)		143.5%		
24	The number of data used to calculate the average value	3			