

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking  
Second 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)	2,178,200		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	1,777,292	165,101	1,773,747	165,489
3	of which, Stable deposits	180,416	5,412	169,823	5,094
4	of which, Less stable deposits	1,596,876	159,689	1,603,923	160,394
5	Cash outflows related to unsecured wholesale funding	1,864,845	1,499,191	1,917,834	1,511,902
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	1,721,988	1,356,335	1,793,141	1,387,209
8	of which, Debt securities	142,856	142,856	124,693	124,693
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	466,532	111,339	460,376	108,662
11	of which, Cash outflows related to derivative transactions, etc.	7,240	7,240	14,141	14,141
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	459,291	104,098	446,235	94,520
14	Cash outflows related to contractual funding obligations, etc.	15,768	13,534	33,900	19,281
15	Cash outflows related to contingencies	995,619	2,239	991,631	2,262
16	Total cash outflows	/	1,791,406	/	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	0	0
18	Cash inflows related to collections of loans, etc	264,024	215,463	283,229	228,526
19	Other cash inflows	249,767	23,878	175,071	17,208
20	Total cash inflows	513,791	239,341	458,301	245,734
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,178,200	/	2,162,593
22	Net cash outflows	/	1,552,064	/	1,561,863
23	Consolidated liquidity coverage ratio (LCR)	/	140.5%	/	139.3%
24	The number of data used to calculate the average value	3		3	