

## Disclosure of Quantitative Information about Non-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)	2,130,183		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	1,777,292	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	1,701,990	1,335,786	1,756,205	1,349,622
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	1,558,267	1,192,062	1,630,645	1,224,062
8	of which, Debt securities	143,723	143,723	125,560	125,560
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	466,449	111,256	454,066	102,352
11	of which, Cash outflows related to derivative transactions, etc.	7,158	7,158	7,831	7,831
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.	9,020	6,786	25,987	11,366
15	Cash outflows related to contingencies	1,005,867	2,547	1,003,276	2,611
16	Total cash outflows	/	1,621,478	/	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	0	0
18	Cash inflows related to collections of loans, etc	176,813	128,360	184,383	129,693
19	Other cash inflows	246,004	22,592	172,447	16,246
20	Total cash inflows	422,817	150,952	356,830	145,940
<b>Non-consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,130,183	/	2,116,341
22	Net cash outflows	/	1,470,525	/	1,485,501
23	Non-consolidated liquidity coverage ratio (LCR)	/	145.0%	/	143.5%
24	The number of data used to calculate the average value	3		3	