

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third Quarter of Fiscal Year Ended Mar. 2016

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,181,745		2,178,200	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,750,703	161,684	1,777,292	165,101
3	of which, Stable deposits	191,248	5,737	180,416	5,412
4	of which, Less stable deposits	1,559,455	155,947	1,596,876	159,689
5	Cash outflows related to unsecured wholesale funding	1,971,946	1,575,593	1,864,845	1,499,191
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	1,835,356	1,439,003	1,721,988	1,356,335
8	of which, Debt securities	136,590	136,590	142,856	142,856
9	Cash outflows related to secured funding, etc	0		0	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	478,914	126,268	466,532	111,339
11	of which, Cash outflows related to derivative transactions, etc.	6,878	6,878	7,240	7,240
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	472,035	119,390	459,291	104,098
14	Cash outflows related to contractual funding obligations, etc.	63,425	21,910	15,768	13,534
15	Cash outflows related to contingencies	1,007,272	2,308	995,619	2,239
16	Total cash outflows	1,887,767		1,791,406	
Cash Inflows (3)					
		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	296,304	238,101	264,024	215,463
19	Other cash inflows	171,226	19,458	249,767	23,878
20	Total cash inflows	467,530	257,559	513,791	239,341
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	2,181,745		2,178,200	
22	Net cash outflows	1,630,207		1,552,064	
23	Consolidated liquidity coverage ratio (LCR)	133.8%		140.5%	
24	The number of data used to calculate the average value	3		3	