

Disclosure of Quantitative Information about Non-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)	2,121,119		2,130,183	
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	1,815,335	1,418,399	1,701,990	1,335,786
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	1,677,945	1,281,009	1,558,267	1,192,062
8	of which, Debt securities	137,390	137,390	143,723	143,723
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	478,889	126,243	466,449	111,256
11	of which, Cash outflows related to derivative transactions, etc.	6,853	6,853	7,158	7,158
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.	55,231	13,716	9,020	6,786
15	Cash outflows related to contingencies	1,015,697	2,561	1,005,867	2,547
16	Total cash outflows	/	1,722,606	/	1,621,478
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	218,787	160,586	176,813	128,360
19	Other cash inflows	168,901	22,496	246,004	22,592
20	Total cash inflows	387,688	183,083	422,817	150,952
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,121,119	/	2,130,183
22	Net cash outflows	/	1,539,522	/	1,470,525
23	Non-consolidated liquidity coverage ratio (LCR)	/	137.7%	/	145.0%
24	The number of data used to calculate the average value	3		3	