

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth 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)	2,238,087		2,181,745	
<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	1,757,095	161,765	1,750,703	161,684
3	of which, Stable deposits	199,231	5,976	191,248	5,737
4	of which, Less stable deposits	1,557,864	155,788	1,559,455	155,947
5	Cash outflows related to unsecured wholesale funding	2,242,546	1,808,640	1,971,946	1,575,593
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	2,075,039	1,641,133	1,835,356	1,439,003
8	of which, Debt securities	167,506	167,506	136,590	136,590
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	457,093	119,143	478,914	126,268
11	of which, Cash outflows related to derivative transactions, etc.	13,591	13,591	6,878	6,878
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	443,502	105,552	472,035	119,390
14	Cash outflows related to contractual funding obligations, etc.	57,762	9,725	63,425	21,910
15	Cash outflows related to contingencies	1,015,662	2,229	1,007,272	2,308
16	Total cash outflows	/	2,101,503	/	1,887,767
<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.	33,878	0	0	0
18	Cash inflows related to collections of loans, etc	327,777	242,118	296,304	238,101
19	Other cash inflows	120,387	17,213	171,226	19,458
20	Total cash inflows	482,042	259,331	467,530	257,559
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,238,087	/	2,181,745
22	Net cash outflows	/	1,842,172	/	1,630,207
23	Consolidated liquidity coverage ratio (LCR)	/	121.8%	/	133.8%
24	The number of data used to calculate the average value	3		3	