

Disclosure of Quantitative Information about Non-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	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,189,068		2,121,119	
Cash Outflows (2)					
		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	2,108,495	1,674,589	1,815,335	1,418,399
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	1,940,122	1,506,216	1,677,945	1,281,009
8	of which, Debt securities	168,373	168,373	137,390	137,390
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	457,021	119,071	478,889	126,243
11	of which, Cash outflows related to derivative transactions, etc.	13,519	13,519	6,853	6,853
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.	49,752	1,715	55,231	13,716
15	Cash outflows related to contingencies	1,022,547	2,436	1,015,697	2,561
16	Total cash outflows	/	1,959,577	/	1,722,606
Cash Inflows (3)					
		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	254,533	168,874	218,787	160,586
19	Other cash inflows	128,559	27,126	168,901	22,496
20	Total cash inflows	416,970	196,001	387,688	183,083
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,189,068	/	2,121,119
22	Net cash outflows	/	1,763,576	/	1,539,522
23	Non-consolidated liquidity coverage ratio (LCR)	/	124.3%	/	137.7%
24	The number of data used to calculate the average value	3		3	