

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking
First Quarter of Fiscal Year Ended Mar. 2017

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,164,935		2,238,087	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,741,127	159,876	1,757,095	161,765
3	of which, Stable deposits	203,398	6,101	199,231	5,976
4	of which, Less stable deposits	1,537,729	153,774	1,557,864	155,788
5	Cash outflows related to unsecured wholesale funding	2,090,850	1,606,992	2,242,546	1,808,640
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	1,977,627	1,493,769	2,075,039	1,641,133
8	of which, Debt securities	113,223	113,223	167,506	167,506
9	Cash outflows related to secured funding, etc.	/		/	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	479,729	122,045	457,093	119,143
11	of which, Cash outflows related to derivative transactions, etc.	17,983	17,983	13,591	13,591
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	461,745	104,061	443,502	105,552
14	Cash outflows related to contractual funding obligations, etc.	96,737	18,413	57,762	9,725
15	Cash outflows related to contingencies	1,019,955	2,152	1,015,662	2,229
16	Total cash outflows	/		/	
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	29,059	0	33,878	0
18	Cash inflows related to collections of loans, etc.	323,832	247,609	327,777	242,118
19	Other cash inflows	40,153	8,455	120,387	17,213
20	Total cash inflows	393,044	256,064	482,042	259,331
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		/	
22	Net cash outflows	/		/	
23	Consolidated liquidity coverage ratio (LCR)	/		/	
24	The number of data used to calculate the average value	3		3	