

Disclosure of Quantitative Information about Non-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)	2,110,644		2,189,068	
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	1,953,075	1,469,217	2,108,495	1,674,589
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	1,838,519	1,354,661	1,940,122	1,506,216
8	of which, Debt securities	114,556	114,556	168,373	168,373
9	Cash outflows related to secured funding, etc	/		/	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	479,524	121,840	457,021	119,071
11	of which, Cash outflows related to derivative transactions, etc.	17,778	17,778	13,519	13,519
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.	86,503	8,178	49,752	1,715
15	Cash outflows related to contingencies	1,028,633	2,412	1,022,547	2,436
16	Total cash outflows	/		/	
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
Cash Inflows (3)					
17	Cash inflows related to secured lending, etc.	29,059	0	33,878	0
18	Cash inflows related to collections of loans, etc	235,184	158,962	254,533	168,874
19	Other cash inflows	49,541	17,843	128,559	27,126
20	Total cash inflows	313,785	176,805	416,970	196,001
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		/	
22	Net cash outflows	/		/	
23	Non-consolidated liquidity coverage ratio (LCR)	/		/	
24	The number of data used to calculate the average value	3		3	