

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking
Second 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)	2,195,752		2,164,935	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,744,684	159,960	1,741,127	159,876
3	of which, Stable deposits	207,280	6,218	203,398	6,101
4	of which, Less stable deposits	1,537,404	153,742	1,537,729	153,774
5	Cash outflows related to unsecured wholesale funding	1,938,568	1,534,816	2,090,850	1,606,992
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	1,816,608	1,412,856	1,977,627	1,493,769
8	of which, Debt securities	121,960	121,960	113,223	113,223
9	Cash outflows related to secured funding, etc	0		0	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	462,032	119,141	479,729	122,045
11	of which, Cash outflows related to derivative transactions, etc.	18,348	18,348	17,983	17,983
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	443,683	100,793	461,745	104,061
14	Cash outflows related to contractual funding obligations, etc.	31,924	13,821	96,737	18,413
15	Cash outflows related to contingencies	1,028,296	2,157	1,019,955	2,152
16	Total cash outflows	1,829,898		1,909,480	
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	69,189	0	29,059	0
18	Cash inflows related to collections of loans, etc	258,806	198,078	323,832	247,609
19	Other cash inflows	25,867	8,228	40,153	8,455
20	Total cash inflows	353,863	206,307	393,044	256,064
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	2,195,752		2,164,935	
22	Net cash outflows	1,623,591		1,653,415	
23	Consolidated liquidity coverage ratio (LCR)	135.6%		131.4%	
24	The number of data used to calculate the average value	3		3	