

Disclosure of Quantitative Information about Non-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)	2,177,024		2,110,644	
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	1,880,536	1,476,784	1,953,075	1,469,217
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	1,757,376	1,353,624	1,838,519	1,354,661
8	of which, Debt securities	123,160	123,160	114,556	114,556
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	461,993	119,102	479,524	121,840
11	of which, Cash outflows related to derivative transactions, etc.	18,309	18,309	17,778	17,778
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.	24,688	6,586	86,503	8,178
15	Cash outflows related to contingencies	1,037,444	2,432	1,028,633	2,412
16	Total cash outflows	/	1,764,865	/	1,761,525
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	193,628	132,901	235,184	158,962
19	Other cash inflows	35,860	18,221	49,541	17,843
20	Total cash inflows	298,678	151,123	313,785	176,805
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,177,024	/	2,110,644
22	Net cash outflows	/	1,613,742	/	1,584,720
23	Non-consolidated liquidity coverage ratio (LCR)	/	135.2%	/	133.9%
24	The number of data used to calculate the average value	3		3	