

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Third Quarter of Fiscal Year Ended Mar. 2017

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

Item		Current Quarter		Prior Quarter	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	2,173,648		2,195,752	
<b>Cash Outflows (2)</b>					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	1,740,683	159,250	1,744,684	159,960
3	of which, Stable deposits	211,709	6,351	207,280	6,218
4	of which, Less stable deposits	1,528,974	152,899	1,537,404	153,742
5	Cash outflows related to unsecured wholesale funding	1,881,489	1,450,693	1,938,568	1,534,816
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	1,767,832	1,337,036	1,816,608	1,412,856
8	of which, Debt securities	113,656	113,656	121,960	121,960
9	Cash outflows related to secured funding, etc.	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	471,510	119,354	462,032	119,141
11	of which, Cash outflows related to derivative transactions, etc.	17,144	17,144	18,348	18,348
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	454,366	102,210	443,683	100,793
14	Cash outflows related to contractual funding obligations, etc.	22,305	18,249	31,924	13,821
15	Cash outflows related to contingencies	1,007,309	2,083	1,028,296	2,157
16	Total cash outflows	/	1,749,631	/	1,829,898
<b>Cash Inflows (3)</b>					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	36,678	0	69,189	0
18	Cash inflows related to collections of loans, etc.	269,035	212,348	258,806	198,078
19	Other cash inflows	78,906	11,888	25,867	8,228
20	Total cash inflows	384,620	224,236	353,863	206,307
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,173,648	/	2,195,752
22	Net cash outflows	/	1,525,394	/	1,623,591
23	Consolidated liquidity coverage ratio (LCR)	/	142.7%	/	135.6%
24	The number of data used to calculate the average value	3		3	