

Disclosure of Quantitative Information about Non-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	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,155,640		2,177,024	
Cash Outflows (2)					
		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	1,823,003	1,392,206	1,880,536	1,476,784
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	1,708,346	1,277,550	1,757,376	1,353,624
8	of which, Debt securities	114,656	114,656	123,160	123,160
9	Cash outflows related to secured funding, etc.	0		0	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	471,487	119,332	461,993	119,102
11	of which, Cash outflows related to derivative transactions, etc.	17,121	17,121	18,309	18,309
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.	13,718	9,662	24,688	6,586
15	Cash outflows related to contingencies	1,015,581	2,331	1,037,444	2,432
16	Total cash outflows	1,682,783		1,764,865	
Cash Inflows (3)					
		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.	193,354	136,668	193,628	132,901
19	Other cash inflows	87,095	21,890	35,860	18,221
20	Total cash inflows	317,129	158,558	298,678	151,123
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	2,155,640		2,177,024	
22	Net cash outflows	1,524,224		1,613,742	
23	Non-consolidated liquidity coverage ratio (LCR)	141.6%		135.2%	
24	The number of data used to calculate the average value	3		3	