

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

Fourth 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)	2,432,148		2,173,648	
<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	1,737,480	158,631	1,740,683	159,250
3	of which, Stable deposits	215,979	6,479	211,709	6,351
4	of which, Less stable deposits	1,521,501	152,151	1,528,974	152,899
5	Cash outflows related to unsecured wholesale funding	2,318,484	1,814,699	1,881,489	1,450,693
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	2,213,219	1,709,434	1,767,832	1,337,036
8	of which, Debt securities	105,264	105,264	113,656	113,656
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	467,259	121,670	471,510	119,354
11	of which, Cash outflows related to derivative transactions, etc.	19,158	19,158	17,144	17,144
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	448,100	102,512	454,366	102,210
14	Cash outflows related to contractual funding obligations, etc.	25,990	13,637	22,305	18,249
15	Cash outflows related to contingencies	1,002,458	2,110	1,007,309	2,083
16	Total cash outflows	/	2,110,748	/	1,749,631
<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.	118,145	0	36,678	0
18	Cash inflows related to collections of loans, etc	367,935	274,203	269,035	212,348
19	Other cash inflows	29,949	8,657	78,906	11,888
20	Total cash inflows	516,031	282,860	384,620	224,236
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	/	2,432,148	/	2,173,648
22	Net cash outflows	/	1,827,888	/	1,525,394
23	Consolidated liquidity coverage ratio (LCR)	/	133.5%	/	142.7%
24	The number of data used to calculate the average value	61		3	