

Disclosure of Quantitative Information about Non-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	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	2,410,080		2,155,640	
Cash Outflows (2)					
		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	2,246,237	1,742,452	1,823,003	1,392,206
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	2,140,972	1,637,187	1,708,346	1,277,550
8	of which, Debt securities	105,264	105,264	114,656	114,656
9	Cash outflows related to secured funding, etc	/	0	/	0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	467,182	121,593	471,487	119,332
11	of which, Cash outflows related to derivative transactions, etc.	19,081	19,081	17,121	17,121
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.	18,269	5,916	13,718	9,662
15	Cash outflows related to contingencies	1,012,184	2,402	1,015,581	2,331
16	Total cash outflows	/	2,030,995	/	1,682,783
Cash Inflows (3)					
		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	289,960	196,228	193,354	136,668
19	Other cash inflows	39,304	18,448	87,095	21,890
20	Total cash inflows	447,411	214,676	317,129	158,558
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	2,410,080	/	2,155,640
22	Net cash outflows	/	1,816,318	/	1,524,224
23	Non-consolidated liquidity coverage ratio (LCR)	/	133.0%	/	141.6%
24	The number of data used to calculate the average value	61		3	