

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Trust & Banking

First Quarter of Fiscal Year Ended Mar. 2018

(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)	2,448,885		2,432,148	
<b>Cash Outflows (2)</b>		<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>	<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>
2	Cash outflows related to unsecured retail funding	1,712,756	155,992	1,737,480	158,631
3	of which, Stable deposits	218,386	6,551	215,979	6,479
4	of which, Less stable deposits	1,494,370	149,441	1,521,501	152,151
5	Cash outflows related to unsecured wholesale funding	2,216,672	1,766,485	2,318,484	1,814,699
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	2,111,624	1,661,438	2,213,219	1,709,434
8	of which, Debt securities	105,047	105,047	105,264	105,264
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	458,910	117,166	467,259	121,670
11	of which, Cash outflows related to derivative transactions, etc.	18,152	18,152	19,158	19,158
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	440,758	99,014	448,100	102,512
14	Cash outflows related to contractual funding obligations, etc.	45,291	24,540	25,990	13,637
15	Cash outflows related to contingencies	1,022,457	2,147	1,002,458	2,110
16	Total cash outflows		2,066,333		2,110,748
<b>Cash Inflows (3)</b>		<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>	<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>
17	Cash inflows related to secured lending, etc.	131,178	0	118,145	0
18	Cash inflows related to collections of loans, etc.	342,737	259,509	367,935	274,203
19	Other cash inflows	59,435	18,271	29,949	8,657
20	Total cash inflows	533,350	277,780	516,031	282,860
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation		2,448,885		2,432,148
22	Net cash outflows		1,788,552		1,827,888
23	Consolidated liquidity coverage ratio (LCR)		137.6%		133.5%
24	The number of data used to calculate the average value	62		61	