

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

First Quarter of Fiscal Year Ended Mar. 2016

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	47,361,488			
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	41,498,324	3,326,498		
3	of which, Stable deposits	11,796,360	353,890		
4	of which, Less stable deposits	29,701,964	2,972,607		
5	Cash outflows related to unsecured wholesale funding	53,910,060	32,652,199		
6	of which, Qualifying operational deposits	0	0		
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	45,659,212	24,401,351		
8	of which, Debt securities	8,250,847	8,250,847		
9	Cash outflows related to secured funding, etc.		719,691		
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	23,247,348	6,072,808		
11	of which, Cash outflows related to derivative transactions, etc.	1,484,150	1,484,150		
12	of which, Cash outflows related to funding programs	251,418	251,418		
13	of which, Cash outflows related to credit and liquidity facilities	21,511,779	4,337,239		
14	Cash outflows related to contractual funding obligations, etc.	1,849,431	1,088,123		
15	Cash outflows related to contingencies	65,545,941	625,605		
16	Total cash outflows		44,484,926		
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	870,097	161,947		
18	Cash inflows related to collections of loans, etc.	8,970,813	6,187,698		
19	Other cash inflows	2,873,162	998,814		
20	Total cash inflows	12,714,073	7,348,460		
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		47,361,488		
22	Net cash outflows		37,136,465		
23	Consolidated liquidity coverage ratio (LCR)		127.6%		
24	The number of data used to calculate the average value	3			