

Disclosure of Quantitative Information about Non-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)	47,110,362			
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	41,498,745	3,326,536		
3	of which, Stable deposits	11,796,415	353,892		
4	of which, Less stable deposits	29,702,330	2,972,644		
5	Cash outflows related to unsecured wholesale funding	52,509,089	32,037,495		
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	44,376,018	23,904,424		
8	of which, Debt securities	8,133,071	8,133,071		
9	Cash outflows related to secured funding, etc		719,368		
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	22,935,182	5,876,464		
11	of which, Cash outflows related to derivative transactions, etc.	1,224,107	1,224,107		
12	of which, Cash outflows related to funding programs	0	0		
13	of which, Cash outflows related to credit and liquidity facilities	21,711,075	4,652,356		
14	Cash outflows related to contractual funding obligations, etc.	1,785,474	1,024,166		
15	Cash outflows related to contingencies	65,555,765	621,280		
16	Total cash outflows		43,605,311		
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	843,048	151,580		
18	Cash inflows related to collections of loans, etc	8,510,307	5,956,247		
19	Other cash inflows	2,720,943	846,596		
20	Total cash inflows	12,074,300	6,954,424		
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		47,110,362		
22	Net cash outflows		36,650,887		
23	Non-consolidated liquidity coverage ratio (LCR)		128.6%		
24	The number of data used to calculate the average value	3			