

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Second 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)	48,522,130		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	41,726,246	3,344,957	41,498,324	3,326,498
3	of which, Stable deposits	11,858,466	355,753	11,796,360	353,890
4	of which, Less stable deposits	29,867,780	2,989,203	29,701,964	2,972,607
5	Cash outflows related to unsecured wholesale funding	53,594,781	32,849,670	53,910,060	32,652,199
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	46,124,744	25,379,632	45,659,212	24,401,351
8	of which, Debt securities	7,470,037	7,470,037	8,250,847	8,250,847
9	Cash outflows related to secured funding, etc.	/	748,837	/	719,691
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	23,535,604	5,719,589	23,247,348	6,072,808
11	of which, Cash outflows related to derivative transactions, etc.	1,505,911	1,505,911	1,484,150	1,484,150
12	of which, Cash outflows related to funding programs	255,147	255,147	251,418	251,418
13	of which, Cash outflows related to credit and liquidity facilities	21,774,545	3,958,530	21,511,779	4,337,239
14	Cash outflows related to contractual funding obligations, etc.	1,384,107	710,498	1,849,431	1,088,123
15	Cash outflows related to contingencies	65,795,792	607,930	65,545,941	625,605
16	Total cash outflows	/	43,981,484	/	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.	540,788	129,474	870,097	161,947
18	Cash inflows related to collections of loans, etc.	8,578,116	5,757,465	8,970,813	6,187,698
19	Other cash inflows	1,963,020	944,344	2,873,162	998,814
20	Total cash inflows	11,081,926	6,831,284	12,714,073	7,348,460
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	48,522,130	/	47,361,488
22	Net cash outflows	/	37,150,199	/	37,136,465
23	Consolidated liquidity coverage ratio (LCR)	/	130.6%	/	127.6%
24	The number of data used to calculate the average value	3		3	