

Disclosure of Quantitative Information about Non-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)	48,262,646		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	41,726,879	3,345,023	41,498,745	3,326,536
3	of which, Stable deposits	11,858,431	355,752	11,796,415	353,892
4	of which, Less stable deposits	29,868,448	2,989,270	29,702,330	2,972,644
5	Cash outflows related to unsecured wholesale funding	52,182,806	32,222,649	52,509,089	32,037,495
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	44,693,756	24,733,599	44,376,018	23,904,424
8	of which, Debt securities	7,489,050	7,489,050	8,133,071	8,133,071
9	Cash outflows related to secured funding, etc	747,839		719,368	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	23,308,492	5,576,295	22,935,182	5,876,464
11	of which, Cash outflows related to derivative transactions, etc.	1,311,332	1,311,332	1,224,107	1,224,107
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	21,997,159	4,264,962	21,711,075	4,652,356
14	Cash outflows related to contractual funding obligations, etc.	1,307,515	633,906	1,785,474	1,024,166
15	Cash outflows related to contingencies	66,025,201	607,696	65,555,765	621,280
16	Total cash outflows	43,133,410		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.	521,822	123,150	843,048	151,580
18	Cash inflows related to collections of loans, etc	8,052,337	5,483,819	8,510,307	5,956,247
19	Other cash inflows	1,815,940	797,263	2,720,943	846,596
20	Total cash inflows	10,390,100	6,404,233	12,074,300	6,954,424
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	48,262,646		47,110,362	
22	Net cash outflows	36,729,177		36,650,887	
23	Non-consolidated liquidity coverage ratio (LCR)	131.4%		128.6%	
24	The number of data used to calculate the average value	3		3	