

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

Third 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)	49,286,314		48,262,646	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	41,937,380	3,359,207	41,726,879	3,345,023
3	of which, Stable deposits	11,956,169	358,685	11,858,431	355,752
4	of which, Less stable deposits	29,981,210	3,000,522	29,868,448	2,989,270
5	Cash outflows related to unsecured wholesale funding	52,770,634	31,875,999	52,182,806	32,222,649
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	44,661,937	23,767,302	44,693,756	24,733,599
8	of which, Debt securities	8,108,696	8,108,696	7,489,050	7,489,050
9	Cash outflows related to secured funding, etc	/	608,028	/	747,839
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,918,079	6,118,091	23,308,492	5,576,295
11	of which, Cash outflows related to derivative transactions, etc.	1,689,761	1,689,761	1,311,332	1,311,332
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	23,228,317	4,428,329	21,997,159	4,264,962
14	Cash outflows related to contractual funding obligations, etc.	972,049	630,478	1,307,515	633,906
15	Cash outflows related to contingencies	68,427,506	611,349	66,025,201	607,696
16	Total cash outflows	/	43,203,155	/	43,133,410
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	571,610	113,922	521,822	123,150
18	Cash inflows related to collections of loans, etc	8,922,989	5,981,122	8,052,337	5,483,819
19	Other cash inflows	2,227,937	1,162,872	1,815,940	797,263
20	Total cash inflows	11,722,537	7,257,917	10,390,100	6,404,233
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	49,286,314	/	48,262,646
22	Net cash outflows	/	35,945,237	/	36,729,177
23	Non-consolidated liquidity coverage ratio (LCR)	/	137.2%	/	131.4%
24	The number of data used to calculate the average value	3		3	