

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

Fourth 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)	47,838,667		49,286,314	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	42,057,839	3,365,009	41,937,380	3,359,207
3	of which, Stable deposits	12,048,321	361,449	11,956,169	358,685
4	of which, Less stable deposits	30,009,517	3,003,559	29,981,210	3,000,522
5	Cash outflows related to unsecured wholesale funding	53,839,976	32,173,937	52,770,634	31,875,999
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	46,526,898	24,860,859	44,661,937	23,767,302
8	of which, Debt securities	7,313,078	7,313,078	8,108,696	8,108,696
9	Cash outflows related to secured funding, etc	/	343,947	/	608,028
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,048,504	6,290,272	24,918,079	6,118,091
11	of which, Cash outflows related to derivative transactions, etc.	1,831,004	1,831,004	1,689,761	1,689,761
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	22,217,499	4,459,268	23,228,317	4,428,329
14	Cash outflows related to contractual funding obligations, etc.	2,067,777	564,218	972,049	630,478
15	Cash outflows related to contingencies	68,072,404	631,843	68,427,506	611,349
16	Total cash outflows	/	43,369,228	/	43,203,155
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	589,882	139,412	571,610	113,922
18	Cash inflows related to collections of loans, etc	8,472,198	5,885,611	8,922,989	5,981,122
19	Other cash inflows	2,259,068	1,255,563	2,227,937	1,162,872
20	Total cash inflows	11,321,148	7,280,587	11,722,537	7,257,917
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	47,838,667	/	49,286,314
22	Net cash outflows	/	36,088,641	/	35,945,237
23	Non-consolidated liquidity coverage ratio (LCR)	/	132.7%	/	137.2%
24	The number of data used to calculate the average value	3		3	