

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

First Quarter of Fiscal Year Ended Mar. 2017

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	49,805,539		47,838,667	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	42,214,013	3,370,664	42,057,839	3,365,009
3	of which, Stable deposits	12,188,565	365,656	12,048,321	361,449
4	of which, Less stable deposits	30,025,448	3,005,007	30,009,517	3,003,559
5	Cash outflows related to unsecured wholesale funding	54,796,018	30,888,043	53,839,976	32,173,937
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	50,187,495	26,279,519	46,526,898	24,860,859
8	of which, Debt securities	4,608,523	4,608,523	7,313,078	7,313,078
9	Cash outflows related to secured funding, etc.	/		/	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	23,029,341	6,033,529	24,048,504	6,290,272
11	of which, Cash outflows related to derivative transactions, etc.	1,835,666	1,835,666	1,831,004	1,831,004
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	21,193,675	4,197,863	22,217,499	4,459,268
14	Cash outflows related to contractual funding obligations, etc.	1,142,640	704,406	2,067,777	564,218
15	Cash outflows related to contingencies	67,840,746	625,154	68,072,404	631,843
16	Total cash outflows	/		/	
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
Cash Inflows (3)					
17	Cash inflows related to secured lending, etc.	661,515	62,110	589,882	139,412
18	Cash inflows related to collections of loans, etc.	7,374,176	5,090,804	8,472,198	5,885,611
19	Other cash inflows	2,645,451	1,743,192	2,259,068	1,255,563
20	Total cash inflows	10,681,144	6,896,108	11,321,148	7,280,587
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		/	
22	Net cash outflows	/		/	
23	Non-consolidated liquidity coverage ratio (LCR)	/		/	
24	The number of data used to calculate the average value	3		3	