

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Second 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)	49,682,715		50,077,102	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	42,263,867	3,366,349	42,214,268	3,370,686
3	of which, Stable deposits	12,322,929	369,687	12,188,620	365,658
4	of which, Less stable deposits	29,940,937	2,996,661	30,025,648	3,005,027
5	Cash outflows related to unsecured wholesale funding	55,049,119	29,914,813	56,299,445	31,631,595
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	50,686,053	25,551,747	51,483,310	26,815,460
8	of which, Debt securities	4,363,065	4,363,065	4,816,135	4,816,135
9	Cash outflows related to secured funding, etc.	/	568,174	/	61,944
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	22,679,872	6,102,953	23,207,748	6,172,008
11	of which, Cash outflows related to derivative transactions, etc.	2,040,773	2,040,773	2,020,904	2,020,904
12	of which, Cash outflows related to funding programs	142,068	142,068	181,957	181,957
13	of which, Cash outflows related to credit and liquidity facilities	20,497,030	3,920,111	21,004,886	3,969,146
14	Cash outflows related to contractual funding obligations, etc.	2,849,508	729,931	1,188,921	750,686
15	Cash outflows related to contingencies	67,432,301	616,000	67,857,219	629,533
16	Total cash outflows	/	41,298,223	/	42,616,456
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	6,207,920	542,962	714,982	63,232
18	Cash inflows related to collections of loans, etc.	7,140,426	4,882,482	7,824,309	5,336,681
19	Other cash inflows	3,861,684	1,612,019	2,759,238	1,856,979
20	Total cash inflows	17,210,031	7,037,464	11,298,529	7,256,893
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	49,682,715	/	50,077,102
22	Net cash outflows	/	34,260,758	/	35,359,563
23	Consolidated liquidity coverage ratio (LCR)	/	145.0%	/	141.7%
24	The number of data used to calculate the average value	3		3	