

## Disclosure of Quantitative Information about Non-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             |                         |
|--|---|---------------------------|-------------------------|---------------------------|-------------------------|
| <b>High-Quality Liquid Assets (1)</b>                |   |                           |                         |                           |                         |
| 1  | Total high-quality liquid assets (HQLA)   | 49,160,562                |                         | 49,805,539                |                         |
| <b>Cash Outflows (2)</b>                             |   |                           |                         |                           |                         |
|  |   | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE |
| 2  | Cash outflows related to unsecured retail funding   | 42,263,630                | 3,366,329               | 42,214,013                | 3,370,664               |
| 3  | of which, Stable deposits   | 12,322,873                | 369,686                 | 12,188,565                | 365,656                 |
| 4  | of which, Less stable deposits  | 29,940,756                | 2,996,643               | 30,025,448                | 3,005,007               |
| 5  | Cash outflows related to unsecured wholesale funding  | 53,581,526                | 29,159,343              | 54,796,018                | 30,888,043              |
| 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 | 49,290,519                | 24,868,336              | 50,187,495                | 26,279,519              |
| 8  | of which, Debt securities   | 4,291,006                 | 4,291,006               | 4,608,523                 | 4,608,523               |
| 9  | Cash outflows related to secured funding, etc   | 79,275                    |                         | 61,816                    |                         |
| 10   | Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities                      | 22,447,844                | 5,897,219               | 23,029,341                | 6,033,529               |
| 11   | of which, Cash outflows related to derivative transactions, etc.  | 1,745,720                 | 1,745,720               | 1,835,666                 | 1,835,666               |
| 12   | of which, Cash outflows related to funding programs   | 0                         | 0                       | 0                         | 0                       |
| 13   | of which, Cash outflows related to credit and liquidity facilities  | 20,702,124                | 4,151,499               | 21,193,675                | 4,197,863               |
| 14   | Cash outflows related to contractual funding obligations, etc.  | 1,119,445                 | 431,568                 | 1,142,640                 | 704,406                 |
| 15   | Cash outflows related to contingencies  | 67,454,947                | 610,956                 | 67,840,746                | 625,154                 |
| 16   | Total cash outflows   | 39,544,692                |                         | 41,683,616                |                         |
| <b>Cash Inflows (3)</b>                              |   |                           |                         |                           |                         |
|  |   | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE |
| 17   | Cash inflows related to secured lending, etc.   | 695,842                   | 115,894                 | 661,515                   | 62,110                  |
| 18   | Cash inflows related to collections of loans, etc   | 6,836,240                 | 4,746,751               | 7,374,176                 | 5,090,804               |
| 19   | Other cash inflows  | 2,213,537                 | 1,240,860               | 2,645,451                 | 1,743,192               |
| 20   | Total cash inflows  | 9,745,620                 | 6,103,506               | 10,681,144                | 6,896,108               |
| <b>Non-consolidated liquidity coverage ratio (4)</b> |   |                           |                         |                           |                         |
| 21   | Total HQLA allowed to be included in the calculation  | 49,160,562                |                         | 49,805,539                |                         |
| 22   | Net cash outflows   | 33,441,186                |                         | 34,787,507                |                         |
| 23   | Non-consolidated liquidity coverage ratio (LCR)   | 147.0%                    |                         | 143.2%                    |                         |
| 24   | The number of data used to calculate the average value  | 3                         |                         | 3                         |                         |