

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Third 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)	50,063,650		49,682,715	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	42,637,448	3,393,317	42,263,867	3,366,349
3	of which, Stable deposits	12,469,684	374,090	12,322,929	369,687
4	of which, Less stable deposits	30,167,764	3,019,226	29,940,937	2,996,661
5	Cash outflows related to unsecured wholesale funding	56,049,195	29,949,030	55,049,119	29,914,813
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	52,620,414	26,520,249	50,686,053	25,551,747
8	of which, Debt securities	3,428,780	3,428,780	4,363,065	4,363,065
9	Cash outflows related to secured funding, etc	/		/	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	23,799,324	6,667,821	22,679,872	6,102,953
11	of which, Cash outflows related to derivative transactions, etc.	2,500,938	2,500,938	2,040,773	2,040,773
12	of which, Cash outflows related to funding programs	115,148	115,148	142,068	142,068
13	of which, Cash outflows related to credit and liquidity facilities	21,183,237	4,051,734	20,497,030	3,920,111
14	Cash outflows related to contractual funding obligations, etc.	2,574,349	895,095	2,849,508	729,931
15	Cash outflows related to contingencies	71,366,007	633,125	67,432,301	616,000
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.	5,422,742	468,170	6,207,920	542,962
18	Cash inflows related to collections of loans, etc	8,551,438	5,936,548	7,140,426	4,882,482
19	Other cash inflows	4,070,143	1,612,548	3,861,684	1,612,019
20	Total cash inflows	18,044,324	8,017,267	17,210,031	7,037,464
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		/	
22	Net cash outflows	/		/	
23	Consolidated liquidity coverage ratio (LCR)	/		/	
24	The number of data used to calculate the average value	3		3	