

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Fourth 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)	52,705,320		50,063,650	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	42,941,922	3,416,440	42,637,448	3,393,317
3	of which, Stable deposits	12,573,553	377,206	12,469,684	374,090
4	of which, Less stable deposits	30,368,368	3,039,234	30,167,764	3,019,226
5	Cash outflows related to unsecured wholesale funding	59,009,082	32,373,957	56,049,195	29,949,030
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	54,240,703	27,605,579	52,620,414	26,520,249
8	of which, Debt securities	4,768,378	4,768,378	3,428,780	3,428,780
9	Cash outflows related to secured funding, etc	/		/	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,459,810	6,814,749	23,799,324	6,667,821
11	of which, Cash outflows related to derivative transactions, etc.	2,410,320	2,410,320	2,500,938	2,500,938
12	of which, Cash outflows related to funding programs	112,531	112,531	115,148	115,148
13	of which, Cash outflows related to credit and liquidity facilities	21,936,958	4,291,897	21,183,237	4,051,734
14	Cash outflows related to contractual funding obligations, etc.	3,472,574	1,154,562	2,574,349	895,095
15	Cash outflows related to contingencies	71,870,780	658,330	71,366,007	633,125
16	Total cash outflows	/		/	
		45,083,242		42,149,659	
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	5,611,902	584,191	5,422,742	468,170
18	Cash inflows related to collections of loans, etc	9,542,930	6,574,125	8,551,438	5,936,548
19	Other cash inflows	4,343,678	1,415,068	4,070,143	1,612,548
20	Total cash inflows	19,498,511	8,573,385	18,044,324	8,017,267
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		/	
		52,705,320		50,063,650	
22	Net cash outflows	/		/	
		36,509,857		34,132,391	
23	Consolidated liquidity coverage ratio (LCR)	/		/	
		144.4%		146.8%	
24	The number of data used to calculate the average value	61		3	