

Disclosure of Quantitative Information about Non-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)	52,127,458		49,515,150	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	42,941,713	3,416,424	42,637,178	3,393,294
3	of which, Stable deposits	12,573,492	377,204	12,469,630	374,088
4	of which, Less stable deposits	30,368,221	3,039,219	30,167,548	3,019,205
5	Cash outflows related to unsecured wholesale funding	57,281,659	31,487,077	54,383,203	29,105,718
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	52,604,331	26,809,749	51,022,903	25,745,417
8	of which, Debt securities	4,677,327	4,677,327	3,360,300	3,360,300
9	Cash outflows related to secured funding, etc	/	86,882	/	88,772
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,135,488	6,467,131	23,615,302	6,484,688
11	of which, Cash outflows related to derivative transactions, etc.	1,999,067	1,999,067	2,232,594	2,232,594
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	22,136,420	4,468,064	21,382,708	4,252,093
14	Cash outflows related to contractual funding obligations, etc.	1,536,508	900,996	1,097,084	654,223
15	Cash outflows related to contingencies	71,961,908	652,631	71,433,236	627,669
16	Total cash outflows	/	43,011,143	/	40,354,365
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	1,122,994	181,997	730,083	85,280
18	Cash inflows related to collections of loans, etc	9,038,654	6,248,691	8,116,250	5,693,898
19	Other cash inflows	2,661,757	1,042,009	2,797,548	1,304,489
20	Total cash inflows	12,823,406	7,472,698	11,643,881	7,083,667
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	52,127,458	/	49,515,150
22	Net cash outflows	/	35,538,444	/	33,270,697
23	Non-consolidated liquidity coverage ratio (LCR)	/	146.7%	/	149.0%
24	The number of data used to calculate the average value	61		3	