

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

First Quarter of Fiscal Year Ended Mar. 2018

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	54,415,128		52,127,458	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	43,022,097	3,423,107	42,941,713	3,416,424
3	of which, Stable deposits	12,593,212	377,796	12,573,492	377,204
4	of which, Less stable deposits	30,428,885	3,045,311	30,368,221	3,039,219
5	Cash outflows related to unsecured wholesale funding	59,180,501	31,538,527	57,281,659	31,487,077
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	54,523,133	26,881,159	52,604,331	26,809,749
8	of which, Debt securities	4,657,367	4,657,367	4,677,327	4,677,327
9	Cash outflows related to secured funding, etc	/	88,038	/	86,882
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	23,750,764	6,197,270	24,135,488	6,467,131
11	of which, Cash outflows related to derivative transactions, etc.	1,683,566	1,683,566	1,999,067	1,999,067
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	22,067,198	4,513,704	22,136,420	4,468,064
14	Cash outflows related to contractual funding obligations, etc.	1,182,441	373,617	1,536,508	900,996
15	Cash outflows related to contingencies	73,488,202	649,984	71,961,908	652,631
16	Total cash outflows	/	42,270,546	/	43,011,143
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	1,424,201	19	1,122,994	181,997
18	Cash inflows related to collections of loans, etc	8,263,071	5,748,337	9,038,654	6,248,691
19	Other cash inflows	2,844,346	809,245	2,661,757	1,042,009
20	Total cash inflows	12,531,620	6,557,601	12,823,406	7,472,698
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	54,415,128	/	52,127,458
22	Net cash outflows	/	35,712,944	/	35,538,444
23	Non-consolidated liquidity coverage ratio (LCR)	/	152.4%	/	146.7%
24	The number of data used to calculate the average value	62		61	