

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Fourth 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)	53,720,927		56,638,492	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	44,375,106	3,517,403	43,864,152	3,480,597
3	of which, Stable deposits	13,179,822	395,394	12,973,769	389,213
4	of which, Less stable deposits	31,195,283	3,122,009	30,890,382	3,091,384
5	Cash outflows related to unsecured wholesale funding	62,044,571	34,182,327	61,961,996	33,538,509
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	56,570,505	28,708,260	57,312,123	28,888,636
8	of which, Debt securities	5,474,066	5,474,066	4,649,873	4,649,873
9	Cash outflows related to secured funding, etc	/	648,340	/	677,379
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	23,683,085	6,800,280	24,213,719	6,836,265
11	of which, Cash outflows related to derivative transactions, etc.	2,116,848	2,116,848	2,205,927	2,205,927
12	of which, Cash outflows related to funding programs	21,922	21,922	23,706	23,706
13	of which, Cash outflows related to credit and liquidity facilities	21,544,314	4,661,509	21,984,085	4,606,631
14	Cash outflows related to contractual funding obligations, etc.	3,603,475	1,099,657	3,333,978	773,961
15	Cash outflows related to contingencies	74,288,002	662,531	74,583,320	661,950
16	Total cash outflows	/	46,910,540	/	45,968,664
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	6,215,952	372,356	6,360,105	376,791
18	Cash inflows related to collections of loans, etc	10,108,809	6,890,091	9,579,376	6,604,173
19	Other cash inflows	4,954,616	1,448,915	4,818,166	1,364,073
20	Total cash inflows	21,279,378	8,711,363	20,757,649	8,345,038
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	53,720,927	/	56,638,492
22	Net cash outflows	/	38,199,177	/	37,623,625
23	Consolidated liquidity coverage ratio (LCR)	/	140.7%	/	150.5%
24	The number of data used to calculate the average value	59		62	