

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Second 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)	53,681,329		55,031,783	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	43,629,088	3,460,486	43,022,172	3,423,110
3	of which, Stable deposits	12,925,702	387,771	12,593,267	377,798
4	of which, Less stable deposits	30,703,386	3,072,715	30,428,904	3,045,312
5	Cash outflows related to unsecured wholesale funding	58,752,211	31,481,541	60,855,679	32,438,480
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	54,058,954	26,788,284	56,132,980	27,715,780
8	of which, Debt securities	4,693,256	4,693,256	4,722,699	4,722,699
9	Cash outflows related to secured funding, etc		749,448		686,197
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	23,570,637	6,597,756	24,136,717	6,606,586
11	of which, Cash outflows related to derivative transactions, etc.	2,174,644	2,174,644	2,149,568	2,149,568
12	of which, Cash outflows related to funding programs	27,355	27,355	32,246	32,246
13	of which, Cash outflows related to credit and liquidity facilities	21,368,637	4,395,756	21,954,902	4,424,771
14	Cash outflows related to contractual funding obligations, etc.	2,977,466	672,943	2,969,484	737,907
15	Cash outflows related to contingencies	74,384,021	654,128	73,514,176	655,807
16	Total cash outflows		43,616,304		44,548,090
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	6,050,833	372,244	5,868,795	402,576
18	Cash inflows related to collections of loans, etc	9,356,009	6,489,588	8,749,250	6,053,285
19	Other cash inflows	4,589,717	1,382,480	4,695,650	1,293,796
20	Total cash inflows	19,996,560	8,244,313	19,313,695	7,749,659
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		53,681,329		55,031,783
22	Net cash outflows		35,371,990		36,798,431
23	Consolidated liquidity coverage ratio (LCR)		151.8%		149.5%
24	The number of data used to calculate the average value	62		62	