

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

First Quarter of Fiscal Year Ended Mar. 2019

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	55,520,186		53,720,927	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	44,513,296	3,531,519	44,375,106	3,517,403
3	of which, Stable deposits	13,175,448	395,263	13,179,822	395,394
4	of which, Less stable deposits	31,337,847	3,136,255	31,195,283	3,122,009
5	Cash outflows related to unsecured wholesale funding	63,839,609	34,389,887	62,044,571	34,182,327
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	58,500,531	29,050,809	56,570,505	28,708,260
8	of which, Debt securities	5,339,078	5,339,078	5,474,066	5,474,066
9	Cash outflows related to secured funding, etc	/	766,324	/	648,340
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,408,795	6,893,055	23,683,085	6,800,280
11	of which, Cash outflows related to derivative transactions, etc.	2,090,084	2,090,084	2,116,848	2,116,848
12	of which, Cash outflows related to funding programs	21,333	21,333	21,922	21,922
13	of which, Cash outflows related to credit and liquidity facilities	22,297,377	4,781,638	21,544,314	4,661,509
14	Cash outflows related to contractual funding obligations, etc.	3,483,220	921,221	3,603,475	1,099,657
15	Cash outflows related to contingencies	76,095,757	671,971	74,288,002	662,531
16	Total cash outflows	/	47,173,979	/	46,910,540
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	6,482,046	446,844	6,215,952	372,356
18	Cash inflows related to collections of loans, etc	9,304,552	6,221,555	10,108,809	6,890,091
19	Other cash inflows	5,217,283	1,171,117	4,954,616	1,448,915
20	Total cash inflows	21,003,883	7,839,517	21,279,378	8,711,363
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	55,520,186	/	53,720,927
22	Net cash outflows	/	39,334,462	/	38,199,177
23	Consolidated liquidity coverage ratio (LCR)	/	141.2%	/	140.7%
24	The number of data used to calculate the average value	62		59	