

Disclosure of Quantitative Information about Non-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)	54,941,800		53,116,168	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	44,513,014	3,531,502	44,374,839	3,517,388
3	of which, Stable deposits	13,175,283	395,258	13,179,668	395,390
4	of which, Less stable deposits	31,337,731	3,136,244	31,195,171	3,121,997
5	Cash outflows related to unsecured wholesale funding	62,117,293	33,561,669	60,475,189	33,506,289
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	56,914,319	28,358,696	55,064,461	28,095,561
8	of which, Debt securities	5,202,973	5,202,973	5,410,727	5,410,727
9	Cash outflows related to secured funding, etc	/	233,537	/	95,915
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,047,411	6,525,499	23,414,954	6,498,159
11	of which, Cash outflows related to derivative transactions, etc.	1,637,865	1,637,865	1,705,444	1,705,444
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	22,409,546	4,887,633	21,709,509	4,792,714
14	Cash outflows related to contractual funding obligations, etc.	1,383,356	583,135	1,497,152	693,240
15	Cash outflows related to contingencies	75,352,894	667,133	73,691,927	657,739
16	Total cash outflows	/	45,102,478	/	44,968,731
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	1,779,068	20,671	1,275,453	0
18	Cash inflows related to collections of loans, etc	8,761,997	5,860,882	9,578,425	6,547,589
19	Other cash inflows	3,084,200	700,689	2,759,609	865,665
20	Total cash inflows	13,625,265	6,582,243	13,613,487	7,413,255
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	54,941,800	/	53,116,168
22	Net cash outflows	/	38,520,235	/	37,555,475
23	Non-consolidated liquidity coverage ratio (LCR)	/	142.7%	/	141.5%
24	The number of data used to calculate the average value	62		59	