

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Second 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)	53,829,761		55,520,186	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,073,979	3,563,658	44,513,296	3,531,519
3	of which, Stable deposits	13,517,584	405,527	13,175,448	395,263
4	of which, Less stable deposits	31,556,395	3,158,130	31,337,847	3,136,255
5	Cash outflows related to unsecured wholesale funding	62,938,300	34,333,645	63,839,609	34,389,887
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	58,094,642	29,489,988	58,500,531	29,050,809
8	of which, Debt securities	4,843,657	4,843,657	5,339,078	5,339,078
9	Cash outflows related to secured funding, etc	/	811,117	/	766,324
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,694,258	7,119,830	24,408,795	6,893,055
11	of which, Cash outflows related to derivative transactions, etc.	2,201,900	2,201,900	2,090,084	2,090,084
12	of which, Cash outflows related to funding programs	18,309	18,309	21,333	21,333
13	of which, Cash outflows related to credit and liquidity facilities	22,474,048	4,899,621	22,297,377	4,781,638
14	Cash outflows related to contractual funding obligations, etc.	2,709,136	640,182	3,483,220	921,221
15	Cash outflows related to contingencies	76,658,678	684,479	76,095,757	671,971
16	Total cash outflows	/	47,152,915	/	47,173,979
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	6,641,158	442,760	6,482,046	446,844
18	Cash inflows related to collections of loans, etc	10,215,714	6,977,817	9,304,552	6,221,555
19	Other cash inflows	4,532,434	1,376,159	5,217,283	1,171,117
20	Total cash inflows	21,389,307	8,796,737	21,003,883	7,839,517
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	53,829,761	/	55,520,186
22	Net cash outflows	/	38,356,177	/	39,334,462
23	Consolidated liquidity coverage ratio (LCR)	/	140.4%	/	141.2%
24	The number of data used to calculate the average value	62		62	