

Disclosure of Quantitative Information about Non-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)	53,301,254		54,941,800	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,073,550	3,563,624	44,513,014	3,531,502
3	of which, Stable deposits	13,517,448	405,523	13,175,283	395,258
4	of which, Less stable deposits	31,556,101	3,158,101	31,337,731	3,136,244
5	Cash outflows related to unsecured wholesale funding	61,417,971	33,655,891	62,117,293	33,561,669
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	56,617,134	28,855,054	56,914,319	28,358,696
8	of which, Debt securities	4,800,836	4,800,836	5,202,973	5,202,973
9	Cash outflows related to secured funding, etc	261,103		233,537	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,302,173	6,734,286	24,047,411	6,525,499
11	of which, Cash outflows related to derivative transactions, etc.	1,730,650	1,730,650	1,637,865	1,637,865
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	22,571,522	5,003,636	22,409,546	4,887,633
14	Cash outflows related to contractual funding obligations, etc.	794,331	272,593	1,383,356	583,135
15	Cash outflows related to contingencies	75,862,065	675,659	75,352,894	667,133
16	Total cash outflows	45,163,159		45,102,478	
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	2,049,079	982	1,779,068	20,671
18	Cash inflows related to collections of loans, etc	9,927,797	6,738,149	8,761,997	5,860,882
19	Other cash inflows	2,884,876	943,628	3,084,200	700,689
20	Total cash inflows	14,861,753	7,682,761	13,625,265	6,582,243
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	53,301,254		54,941,800	
22	Net cash outflows	37,480,398		38,520,235	
23	Non-consolidated liquidity coverage ratio (LCR)	142.3%		142.7%	
24	The number of data used to calculate the average value	62		62	