

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

Fourth 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)	55,115,802		54,831,125	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,673,285	3,633,471	45,292,709	3,587,475
3	of which, Stable deposits	13,375,676	401,270	13,517,748	405,532
4	of which, Less stable deposits	32,297,608	3,232,200	31,774,961	3,181,943
5	Cash outflows related to unsecured wholesale funding	65,572,311	36,388,545	62,974,723	34,314,964
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	59,644,739	30,460,973	58,251,421	29,591,663
8	of which, Debt securities	5,927,572	5,927,572	4,723,301	4,723,301
9	Cash outflows related to secured funding, etc	/	81,976	/	273,939
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	23,853,904	6,387,037	24,459,489	6,633,413
11	of which, Cash outflows related to derivative transactions, etc.	1,168,510	1,168,510	1,583,369	1,583,369
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	22,685,393	5,218,526	22,876,119	5,050,043
14	Cash outflows related to contractual funding obligations, etc.	999,173	355,346	892,024	421,384
15	Cash outflows related to contingencies	77,740,894	680,806	77,164,727	683,643
16	Total cash outflows	/	47,527,184	/	45,914,821
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	4,363,255	443,456	2,901,570	160,918
18	Cash inflows related to collections of loans, etc	11,091,855	7,642,043	10,345,952	7,168,184
19	Other cash inflows	3,061,392	1,076,134	3,573,368	890,108
20	Total cash inflows	18,516,503	9,161,634	16,820,891	8,219,211
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	55,115,802	/	54,831,125
22	Net cash outflows	/	38,365,550	/	37,695,610
23	Non-consolidated liquidity coverage ratio (LCR)	/	143.8%	/	145.4%
24	The number of data used to calculate the average value	58		62	