

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

First Quarter of Fiscal Year Ended Mar. 2020

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	56,094,048		55,115,802	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,788,077	3,627,035	45,673,285	3,633,471
3	of which, Stable deposits	13,631,856	408,955	13,375,676	401,270
4	of which, Less stable deposits	32,156,221	3,218,079	32,297,608	3,232,200
5	Cash outflows related to unsecured wholesale funding	67,706,122	36,888,856	65,572,311	36,388,545
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	62,427,432	31,610,166	59,644,739	30,460,973
8	of which, Debt securities	5,278,690	5,278,690	5,927,572	5,927,572
9	Cash outflows related to secured funding, etc.	/	26,860	/	81,976
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,679,351	6,533,433	23,853,904	6,387,037
11	of which, Cash outflows related to derivative transactions, etc.	1,012,571	1,012,571	1,168,510	1,168,510
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	23,666,780	5,520,862	22,685,393	5,218,526
14	Cash outflows related to contractual funding obligations, etc.	1,182,292	298,174	999,173	355,346
15	Cash outflows related to contingencies	79,310,147	707,024	77,740,894	680,806
16	Total cash outflows	/	48,081,384	/	47,527,184
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	5,408,688	423,643	4,363,255	443,456
18	Cash inflows related to collections of loans, etc.	10,343,982	7,197,526	11,091,855	7,642,043
19	Other cash inflows	3,511,486	924,906	3,061,392	1,076,134
20	Total cash inflows	19,264,157	8,546,076	18,516,503	9,161,634
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	56,094,048	/	55,115,802
22	Net cash outflows	/	39,535,307	/	38,365,550
23	Non-consolidated liquidity coverage ratio (LCR)	/	141.9%	/	143.8%
24	The number of data used to calculate the average value	59		58	