

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Second Quarter of Fiscal Year Ended Mar. 2020

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

Item		Current Quarter		Prior Quarter	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	53,764,846		56,724,830	
<b>Cash Outflows (2)</b>					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	46,370,976	3,664,079	45,788,616	3,627,080
3	of which, Stable deposits	13,936,932	418,107	13,631,977	408,959
4	of which, Less stable deposits	32,434,044	3,245,971	32,156,639	3,218,121
5	Cash outflows related to unsecured wholesale funding	65,702,967	35,745,860	69,117,511	37,441,023
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	60,681,012	30,723,906	63,670,625	31,994,137
8	of which, Debt securities	5,021,954	5,021,954	5,446,885	5,446,885
9	Cash outflows related to secured funding, etc	724,700		692,239	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,809,116	6,890,153	24,918,805	6,808,906
11	of which, Cash outflows related to derivative transactions, etc.	1,423,733	1,423,733	1,395,907	1,395,907
12	of which, Cash outflows related to funding programs	21,958	21,958	13,354	13,354
13	of which, Cash outflows related to credit and liquidity facilities	23,363,423	5,444,460	23,509,543	5,399,644
14	Cash outflows related to contractual funding obligations, etc.	3,269,509	636,218	3,375,035	586,569
15	Cash outflows related to contingencies	77,072,868	722,835	76,909,507	710,509
16	Total cash outflows	48,383,848		49,866,328	
<b>Cash Inflows (3)</b>					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	9,241,660	732,241	10,429,189	875,811
18	Cash inflows related to collections of loans, etc	11,058,513	7,806,213	10,329,964	7,226,334
19	Other cash inflows	5,737,232	1,443,137	5,396,922	1,263,917
20	Total cash inflows	26,037,406	9,981,592	26,156,076	9,366,063
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	53,764,846		56,724,830	
22	Net cash outflows	38,402,255		40,500,265	
23	Consolidated liquidity coverage ratio (LCR)	140.1%		140.0%	
24	The number of data used to calculate the average value	62		59	