

Disclosure of Quantitative Information about Non-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	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	53,052,931		56,094,048	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	46,370,546	3,664,036	45,788,077	3,627,035
3	of which, Stable deposits	13,936,932	418,107	13,631,856	408,955
4	of which, Less stable deposits	32,433,614	3,245,928	32,156,221	3,218,079
5	Cash outflows related to unsecured wholesale funding	64,203,616	35,110,770	67,706,122	36,888,856
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	59,243,379	30,150,533	62,427,432	31,610,166
8	of which, Debt securities	4,960,236	4,960,236	5,278,690	5,278,690
9	Cash outflows related to secured funding, etc.		31,872		26,860
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,524,895	6,599,060	24,679,351	6,533,433
11	of which, Cash outflows related to derivative transactions, etc.	1,049,313	1,049,313	1,012,571	1,012,571
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	23,475,582	5,549,747	23,666,780	5,520,862
14	Cash outflows related to contractual funding obligations, etc.	972,461	268,793	1,182,292	298,174
15	Cash outflows related to contingencies	79,291,973	720,667	79,310,147	707,024
16	Total cash outflows		46,395,199		48,081,384
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	4,274,790	300,020	5,408,688	423,643
18	Cash inflows related to collections of loans, etc.	11,167,744	7,878,557	10,343,982	7,197,526
19	Other cash inflows	3,585,137	1,052,382	3,511,486	924,906
20	Total cash inflows	19,027,672	9,230,959	19,264,157	8,546,076
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		53,052,931		56,094,048
22	Net cash outflows		37,164,239		39,535,307
23	Non-consolidated liquidity coverage ratio (LCR)		142.8%		141.9%
24	The number of data used to calculate the average value	62		59	