

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Third 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)	55,966,927		53,764,846	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	46,574,937	3,680,588	46,370,976	3,664,079
3	of which, Stable deposits	13,992,105	419,763	13,936,932	418,107
4	of which, Less stable deposits	32,582,832	3,260,824	32,434,044	3,245,971
5	Cash outflows related to unsecured wholesale funding	68,167,042	36,336,204	65,702,967	35,745,860
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	63,515,951	31,685,113	60,681,012	30,723,906
8	of which, Debt securities	4,651,090	4,651,090	5,021,954	5,021,954
9	Cash outflows related to secured funding, etc		711,838		724,700
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	25,904,090	7,124,297	24,809,116	6,890,153
11	of which, Cash outflows related to derivative transactions, etc.	1,450,716	1,450,716	1,423,733	1,423,733
12	of which, Cash outflows related to funding programs	25,001	25,001	21,958	21,958
13	of which, Cash outflows related to credit and liquidity facilities	24,428,372	5,648,579	23,363,423	5,444,460
14	Cash outflows related to contractual funding obligations, etc.	3,201,822	669,794	3,269,509	636,218
15	Cash outflows related to contingencies	75,511,199	646,562	77,072,868	722,835
16	Total cash outflows		49,169,285		48,383,848
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,935,602	762,354	9,241,660	732,241
18	Cash inflows related to collections of loans, etc	10,843,754	7,642,786	11,058,513	7,806,213
19	Other cash inflows	4,724,989	1,408,596	5,737,232	1,443,137
20	Total cash inflows	26,504,346	9,813,737	26,037,406	9,981,592
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		55,966,927		53,764,846
22	Net cash outflows		39,355,548		38,402,255
23	Consolidated liquidity coverage ratio (LCR)		142.2%		140.1%
24	The number of data used to calculate the average value	62		62	