

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

Fourth 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)	55,298,340		55,206,298	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	46,902,750	3,705,464	46,574,471	3,680,541
3	of which, Stable deposits	14,104,381	423,131	13,992,105	419,763
4	of which, Less stable deposits	32,798,369	3,282,333	32,582,365	3,260,778
5	Cash outflows related to unsecured wholesale funding	69,618,546	38,585,936	66,687,696	35,769,791
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	63,347,764	32,315,155	62,105,790	31,187,885
8	of which, Debt securities	6,270,781	6,270,781	4,581,905	4,581,905
9	Cash outflows related to secured funding, etc			12,865	9,999
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	25,161,586	6,769,616	25,519,764	6,741,436
11	of which, Cash outflows related to derivative transactions, etc.	1,072,484	1,072,484	982,225	982,225
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	24,089,102	5,697,131	24,537,538	5,759,210
14	Cash outflows related to contractual funding obligations, etc.	1,322,628	232,071	843,855	315,978
15	Cash outflows related to contingencies	75,448,163	568,055	77,633,896	647,507
16	Total cash outflows			49,874,010	47,165,254
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	6,335,421	456,351	6,448,642	435,985
18	Cash inflows related to collections of loans, etc	11,398,394	8,093,991	10,774,490	7,611,013
19	Other cash inflows	3,822,512	1,109,231	2,821,643	1,032,703
20	Total cash inflows	21,556,328	9,659,574	20,044,776	9,079,702
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation			55,298,340	55,206,298
22	Net cash outflows			40,214,436	38,085,552
23	Non-consolidated liquidity coverage ratio (LCR)			137.7%	145.0%
24	The number of data used to calculate the average value	58		62	