

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

First Quarter of Fiscal Year Ended Mar. 2021

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	57,485,563		56,118,404	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	47,368,715	3,741,754	46,903,227	3,705,512
3	of which, Stable deposits	14,252,303	427,569	14,104,381	423,131
4	of which, Less stable deposits	33,116,412	3,314,185	32,798,845	3,282,381
5	Cash outflows related to unsecured wholesale funding	81,275,146	43,309,765	71,222,416	39,210,644
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	75,387,339	37,421,958	64,884,633	32,872,861
8	of which, Debt securities	5,887,807	5,887,807	6,337,782	6,337,782
9	Cash outflows related to secured funding, etc.			787,672	744,143
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	26,754,062	7,188,635	25,510,025	7,099,204
11	of which, Cash outflows related to derivative transactions, etc.	1,615,459	1,615,459	1,488,493	1,488,493
12	of which, Cash outflows related to funding programs	22,750	22,750	24,280	24,280
13	of which, Cash outflows related to credit and liquidity facilities	25,115,852	5,550,424	23,997,251	5,586,430
14	Cash outflows related to contractual funding obligations, etc.	4,399,168	689,626	3,790,768	556,841
15	Cash outflows related to contingencies	73,178,533	541,164	73,439,020	568,349
16	Total cash outflows			56,258,618	51,884,695
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	11,096,183	760,293	11,580,920	924,336
18	Cash inflows related to collections of loans, etc	10,971,417	7,741,565	11,713,545	8,214,206
19	Other cash inflows	6,386,101	1,344,523	5,855,048	1,443,561
20	Total cash inflows	28,453,703	9,846,381	29,149,513	10,582,105
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation			57,485,563	56,118,404
22	Net cash outflows			46,412,236	41,302,590
23	Consolidated liquidity coverage ratio (LCR)			123.9%	136.0%
24	The number of data used to calculate the average value	61		58	