

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Third 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)	67,917,063		62,838,419	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,017,728	3,806,134	48,861,324	3,794,395
3	of which, Stable deposits	15,690,287	470,708	15,632,964	468,988
4	of which, Less stable deposits	33,327,441	3,335,425	33,228,359	3,325,406
5	Cash outflows related to unsecured wholesale funding	79,384,166	44,456,079	79,496,359	42,867,538
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	70,560,532	35,632,445	72,939,147	36,310,326
8	of which, Debt securities	8,823,634	8,823,634	6,557,211	6,557,211
9	Cash outflows related to secured funding, etc.		1,041,234		880,448
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	30,690,104	8,271,710	29,589,361	7,875,201
11	of which, Cash outflows related to derivative transactions, etc.	1,543,499	1,543,499	1,569,481	1,569,481
12	of which, Cash outflows related to funding programs	29,272	29,272	30,036	30,036
13	of which, Cash outflows related to credit and liquidity facilities	29,117,332	6,698,938	27,989,844	6,275,684
14	Cash outflows related to contractual funding obligations, etc.	4,310,126	575,935	3,578,028	526,767
15	Cash outflows related to contingencies	74,508,652	585,461	72,511,896	568,656
16	Total cash outflows		58,736,558		56,513,009
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	9,747,327	932,962	10,304,660	785,324
18	Cash inflows related to collections of loans, etc	10,485,123	7,293,709	12,048,591	8,453,996
19	Other cash inflows	6,722,606	1,142,296	6,102,554	1,096,343
20	Total cash inflows	26,955,057	9,368,968	28,455,806	10,335,664
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		67,917,063		62,838,419
22	Net cash outflows		49,367,589		46,177,344
23	Consolidated liquidity coverage ratio (LCR)		137.6%		136.0%
24	The number of data used to calculate the average value	63		61	