

Disclosure of Quantitative Information about Non-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)	67,181,657		62,112,711	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,017,070	3,806,068	48,860,776	3,794,340
3	of which, Stable deposits	15,690,287	470,708	15,632,964	468,988
4	of which, Less stable deposits	33,326,783	3,335,359	33,227,812	3,325,351
5	Cash outflows related to unsecured wholesale funding	77,464,847	43,644,149	77,775,013	42,142,441
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	68,695,774	34,875,076	71,296,234	35,663,662
8	of which, Debt securities	8,769,072	8,769,072	6,478,778	6,478,778
9	Cash outflows related to secured funding, etc.			135,483	96,180
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	30,001,669	7,765,544	29,065,693	7,448,989
11	of which, Cash outflows related to derivative transactions, etc.	1,057,922	1,057,922	1,105,911	1,105,911
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	28,943,747	6,707,621	27,959,782	6,343,078
14	Cash outflows related to contractual funding obligations, etc.	1,727,859	120,975	1,510,335	169,127
15	Cash outflows related to contingencies	76,598,407	582,374	74,985,273	567,881
16	Total cash outflows			56,054,595	54,218,961
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	5,284,907	341,320	5,854,556	298,573
18	Cash inflows related to collections of loans, etc	10,367,435	7,231,700	11,617,548	8,236,441
19	Other cash inflows	4,515,164	689,159	4,493,216	768,563
20	Total cash inflows	20,167,507	8,262,179	21,965,321	9,303,579
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation			67,181,657	62,112,711
22	Net cash outflows			47,792,415	44,915,381
23	Non-consolidated liquidity coverage ratio (LCR)			140.6%	138.2%
24	The number of data used to calculate the average value	63		61	