

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Fourth 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)	69,061,829		67,917,063	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,563,428	3,847,086	49,017,728	3,806,134
3	of which, Stable deposits	15,884,441	476,533	15,690,287	470,708
4	of which, Less stable deposits	33,678,986	3,370,553	33,327,441	3,335,425
5	Cash outflows related to unsecured wholesale funding	80,350,629	46,085,087	79,384,166	44,456,079
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	69,483,368	35,217,826	70,560,532	35,632,445
8	of which, Debt securities	10,867,261	10,867,261	8,823,634	8,823,634
9	Cash outflows related to secured funding, etc.			1,137,840	1,041,234
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	31,884,784	8,710,618	30,690,104	8,271,710
11	of which, Cash outflows related to derivative transactions, etc.	1,643,742	1,643,742	1,543,499	1,543,499
12	of which, Cash outflows related to funding programs	32,520	32,520	29,272	29,272
13	of which, Cash outflows related to credit and liquidity facilities	30,208,521	7,034,355	29,117,332	6,698,938
14	Cash outflows related to contractual funding obligations, etc.	4,504,094	544,236	4,310,126	575,935
15	Cash outflows related to contingencies	75,903,995	578,895	74,508,652	585,461
16	Total cash outflows			60,903,765	58,736,558
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,414,919	905,711	9,747,327	932,962
18	Cash inflows related to collections of loans, etc	10,891,430	7,612,739	10,485,123	7,293,709
19	Other cash inflows	7,206,342	1,224,395	6,722,606	1,142,296
20	Total cash inflows	28,512,692	9,742,846	26,955,057	9,368,968
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation			69,061,829	67,917,063
22	Net cash outflows			51,160,919	49,367,589
23	Consolidated liquidity coverage ratio (LCR)			135.0%	137.6%
24	The number of data used to calculate the average value	60		63	