

Disclosure of Quantitative Information about Non-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)	68,427,629		67,181,657	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,562,729	3,847,016	49,017,070	3,806,068
3	of which, Stable deposits	15,884,441	476,533	15,690,287	470,708
4	of which, Less stable deposits	33,678,287	3,370,483	33,326,783	3,335,359
5	Cash outflows related to unsecured wholesale funding	78,317,865	45,229,170	77,464,847	43,644,149
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	67,509,439	34,420,744	68,695,774	34,875,076
8	of which, Debt securities	10,808,426	10,808,426	8,769,072	8,769,072
9	Cash outflows related to secured funding, etc			171,542	135,483
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	31,122,412	8,167,893	30,001,669	7,765,544
11	of which, Cash outflows related to derivative transactions, etc.	1,133,414	1,133,414	1,057,922	1,057,922
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	29,988,997	7,034,478	28,943,747	6,707,621
14	Cash outflows related to contractual funding obligations, etc.	2,293,961	201,743	1,727,859	120,975
15	Cash outflows related to contingencies	77,891,381	575,294	76,598,407	582,374
16	Total cash outflows			58,192,661	56,054,595
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	5,441,852	179,415	5,284,907	341,320
18	Cash inflows related to collections of loans, etc	10,842,387	7,513,684	10,367,435	7,231,700
19	Other cash inflows	5,207,831	897,649	4,515,164	689,159
20	Total cash inflows	21,492,071	8,590,750	20,167,507	8,262,179
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation			68,427,629	67,181,657
22	Net cash outflows			49,601,911	47,792,415
23	Non-consolidated liquidity coverage ratio (LCR)			137.9%	140.6%
24	The number of data used to calculate the average value	60		63	