

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Fourth Quarter of Fiscal Year Ended Mar. 2022

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	67,756,873		70,003,698	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,974,962	3,850,215	49,931,330	3,856,397
3	of which, Stable deposits	16,423,449	492,703	16,272,683	488,180
4	of which, Less stable deposits	33,551,512	3,357,512	33,658,646	3,368,217
5	Cash outflows related to unsecured wholesale funding	83,389,427	48,285,679	82,268,767	47,358,409
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	72,760,807	37,657,058	72,511,096	37,600,738
8	of which, Debt securities	10,628,620	10,628,620	9,757,670	9,757,670
9	Cash outflows related to secured funding, etc.		1,542,353		1,486,168
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	32,552,758	9,281,714	31,939,137	9,084,784
11	of which, Cash outflows related to derivative transactions, etc.	1,846,548	1,846,548	1,926,328	1,926,328
12	of which, Cash outflows related to funding programs	42,618	42,618	33,185	33,185
13	of which, Cash outflows related to credit and liquidity facilities	30,663,592	7,392,547	29,979,623	7,125,270
14	Cash outflows related to contractual funding obligations, etc.	4,629,588	1,428,333	4,680,728	982,848
15	Cash outflows related to contingencies	77,423,858	626,094	76,744,615	613,446
16	Total cash outflows		65,014,390		63,382,055
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	11,051,373	1,216,976	10,108,585	1,083,929
18	Cash inflows related to collections of loans, etc.	16,147,744	12,591,367	14,132,440	11,032,610
19	Other cash inflows	6,966,160	1,355,761	7,203,390	1,229,846
20	Total cash inflows	34,165,277	15,164,106	31,444,417	13,346,387
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		67,756,873		70,003,698
22	Net cash outflows		49,850,284		50,035,668
23	Consolidated liquidity coverage ratio (LCR)		136.0%		140.0%
24	The number of data used to calculate the average value	59		63	