

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Third 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)	70,003,698		73,809,764	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,931,330	3,856,397	50,154,404	3,874,268
3	of which, Stable deposits	16,272,683	488,180	16,336,065	490,081
4	of which, Less stable deposits	33,658,646	3,368,217	33,818,339	3,384,186
5	Cash outflows related to unsecured wholesale funding	82,268,767	47,358,409	82,734,225	47,989,657
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	72,511,096	37,600,738	72,032,463	37,287,895
8	of which, Debt securities	9,757,670	9,757,670	10,701,761	10,701,761
9	Cash outflows related to secured funding, etc.		1,486,168		1,286,148
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	31,939,137	9,084,784	31,081,206	8,569,435
11	of which, Cash outflows related to derivative transactions, etc.	1,926,328	1,926,328	1,691,047	1,691,047
12	of which, Cash outflows related to funding programs	33,185	33,185	32,790	32,790
13	of which, Cash outflows related to credit and liquidity facilities	29,979,623	7,125,270	29,357,368	6,845,597
14	Cash outflows related to contractual funding obligations, etc.	4,680,728	982,848	3,896,337	726,802
15	Cash outflows related to contingencies	76,744,615	613,446	76,379,199	589,209
16	Total cash outflows		63,382,055		63,035,521
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,108,585	1,083,929	9,695,604	828,068
18	Cash inflows related to collections of loans, etc.	14,132,440	11,032,610	11,636,050	8,538,210
19	Other cash inflows	7,203,390	1,229,846	8,166,175	1,244,918
20	Total cash inflows	31,444,417	13,346,387	29,497,831	10,611,197
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		70,003,698		73,809,764
22	Net cash outflows		50,035,668		52,424,324
23	Consolidated liquidity coverage ratio (LCR)		140.0%		140.8%
24	The number of data used to calculate the average value	63		61	