

Disclosure of Quantitative Information about Non-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)	69,363,321		73,043,208	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,930,644	3,856,328	50,153,578	3,874,185
3	of which, Stable deposits	16,272,683	488,180	16,336,065	490,081
4	of which, Less stable deposits	33,657,960	3,368,148	33,817,513	3,384,103
5	Cash outflows related to unsecured wholesale funding	80,119,837	46,445,872	80,621,479	47,053,526
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	70,407,419	36,733,455	70,008,906	36,440,953
8	of which, Debt securities	9,712,417	9,712,417	10,612,572	10,612,572
9	Cash outflows related to secured funding, etc.		228,009		191,513
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	30,593,232	8,279,082	29,878,839	7,887,455
11	of which, Cash outflows related to derivative transactions, etc.	1,220,645	1,220,645	1,101,360	1,101,360
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	29,372,587	7,058,437	28,777,478	6,786,094
14	Cash outflows related to contractual funding obligations, etc.	2,205,575	601,807	1,804,533	321,746
15	Cash outflows related to contingencies	79,640,136	613,056	79,162,529	587,475
16	Total cash outflows		60,024,157		59,915,903
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	5,587,585	2,736	5,057,624	166
18	Cash inflows related to collections of loans, etc.	13,906,734	10,775,843	11,614,828	8,432,384
19	Other cash inflows	4,734,721	790,738	6,592,373	833,233
20	Total cash inflows	24,229,040	11,569,318	23,264,826	9,265,784
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		69,363,321		73,043,208
22	Net cash outflows		48,454,838		50,650,118
23	Non-consolidated liquidity coverage ratio (LCR)		143.2%		144.2%
24	The number of data used to calculate the average value	63		61	