

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Second 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)	73,809,764		74,165,168	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,154,404	3,874,268	49,669,953	3,853,185
3	of which, Stable deposits	16,336,065	490,081	15,946,193	478,385
4	of which, Less stable deposits	33,818,339	3,384,186	33,723,760	3,374,799
5	Cash outflows related to unsecured wholesale funding	82,734,225	47,989,657	82,635,225	46,862,709
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	72,032,463	37,287,895	72,336,562	36,564,046
8	of which, Debt securities	10,701,761	10,701,761	10,298,663	10,298,663
9	Cash outflows related to secured funding, etc		1,286,148		1,246,919
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	31,081,206	8,569,435	32,144,203	8,695,104
11	of which, Cash outflows related to derivative transactions, etc.	1,691,047	1,691,047	1,678,805	1,678,805
12	of which, Cash outflows related to funding programs	32,790	32,790	24,798	24,798
13	of which, Cash outflows related to credit and liquidity facilities	29,357,368	6,845,597	30,440,599	6,991,500
14	Cash outflows related to contractual funding obligations, etc.	3,896,337	726,802	4,236,725	554,896
15	Cash outflows related to contingencies	76,379,199	589,209	76,507,626	579,584
16	Total cash outflows		63,035,521		61,792,400
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	9,695,604	828,068	7,552,223	823,624
18	Cash inflows related to collections of loans, etc	11,636,050	8,538,210	10,348,395	7,365,442
19	Other cash inflows	8,166,175	1,244,918	6,828,937	1,277,034
20	Total cash inflows	29,497,831	10,611,197	24,729,556	9,466,101
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		73,809,764		74,165,168
22	Net cash outflows		52,424,324		52,326,298
23	Consolidated liquidity coverage ratio (LCR)		140.8%		141.7%
24	The number of data used to calculate the average value	61		61	