

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

First 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)	74,165,168		69,061,829	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,669,953	3,853,185	49,563,428	3,847,086
3	of which, Stable deposits	15,946,193	478,385	15,884,441	476,533
4	of which, Less stable deposits	33,723,760	3,374,799	33,678,986	3,370,553
5	Cash outflows related to unsecured wholesale funding	82,635,225	46,862,709	80,350,629	46,085,087
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	72,336,562	36,564,046	69,483,368	35,217,826
8	of which, Debt securities	10,298,663	10,298,663	10,867,261	10,867,261
9	Cash outflows related to secured funding, etc.		1,246,919		1,137,840
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	32,144,203	8,695,104	31,884,784	8,710,618
11	of which, Cash outflows related to derivative transactions, etc.	1,678,805	1,678,805	1,643,742	1,643,742
12	of which, Cash outflows related to funding programs	24,798	24,798	32,520	32,520
13	of which, Cash outflows related to credit and liquidity facilities	30,440,599	6,991,500	30,208,521	7,034,355
14	Cash outflows related to contractual funding obligations, etc.	4,236,725	554,896	4,504,094	544,236
15	Cash outflows related to contingencies	76,507,626	579,584	75,903,995	578,895
16	Total cash outflows		61,792,400		60,903,765
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	7,552,223	823,624	10,414,919	905,711
18	Cash inflows related to collections of loans, etc.	10,348,395	7,365,442	10,891,430	7,612,739
19	Other cash inflows	6,828,937	1,277,034	7,206,342	1,224,395
20	Total cash inflows	24,729,556	9,466,101	28,512,692	9,742,846
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		74,165,168		69,061,829
22	Net cash outflows		52,326,298		51,160,919
23	Consolidated liquidity coverage ratio (LCR)		141.7%		135.0%
24	The number of data used to calculate the average value	61		60	