

Disclosure of Quantitative Information about Non-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)	73,043,208		73,512,602	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,153,578	3,874,185	49,669,152	3,853,105
3	of which, Stable deposits	16,336,065	490,081	15,946,193	478,385
4	of which, Less stable deposits	33,817,513	3,384,103	33,722,959	3,374,719
5	Cash outflows related to unsecured wholesale funding	80,621,479	47,053,526	80,510,762	45,944,438
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	70,008,906	36,440,953	70,257,876	35,691,552
8	of which, Debt securities	10,612,572	10,612,572	10,252,885	10,252,885
9	Cash outflows related to secured funding, etc.		191,513		182,555
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	29,878,839	7,887,455	31,033,547	8,068,446
11	of which, Cash outflows related to derivative transactions, etc.	1,101,360	1,101,360	1,132,751	1,132,751
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	28,777,478	6,786,094	29,900,796	6,935,695
14	Cash outflows related to contractual funding obligations, etc.	1,804,533	321,746	2,015,864	111,523
15	Cash outflows related to contingencies	79,162,529	587,475	78,883,887	576,977
16	Total cash outflows		59,915,903		58,737,046
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	5,057,624	166	3,204,464	16,575
18	Cash inflows related to collections of loans, etc.	11,614,828	8,432,384	10,302,633	7,251,549
19	Other cash inflows	6,592,373	833,233	4,869,123	776,544
20	Total cash inflows	23,264,826	9,265,784	18,376,221	8,044,669
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		73,043,208		73,512,602
22	Net cash outflows		50,650,118		50,692,377
23	Non-consolidated liquidity coverage ratio (LCR)		144.2%		145.0%
24	The number of data used to calculate the average value	61		61	