

Disclosure of Quantitative Information about Non-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)	73,512,602		68,427,629	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,669,152	3,853,105	49,562,729	3,847,016
3	of which, Stable deposits	15,946,193	478,385	15,884,441	476,533
4	of which, Less stable deposits	33,722,959	3,374,719	33,678,287	3,370,483
5	Cash outflows related to unsecured wholesale funding	80,510,762	45,944,438	78,317,865	45,229,170
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	70,257,876	35,691,552	67,509,439	34,420,744
8	of which, Debt securities	10,252,885	10,252,885	10,808,426	10,808,426
9	Cash outflows related to secured funding, etc.		182,555		171,542
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	31,033,547	8,068,446	31,122,412	8,167,893
11	of which, Cash outflows related to derivative transactions, etc.	1,132,751	1,132,751	1,133,414	1,133,414
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	29,900,796	6,935,695	29,988,997	7,034,478
14	Cash outflows related to contractual funding obligations, etc.	2,015,864	111,523	2,293,961	201,743
15	Cash outflows related to contingencies	78,883,887	576,977	77,891,381	575,294
16	Total cash outflows		58,737,046		58,192,661
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	3,204,464	16,575	5,441,852	179,415
18	Cash inflows related to collections of loans, etc.	10,302,633	7,251,549	10,842,387	7,513,684
19	Other cash inflows	4,869,123	776,544	5,207,831	897,649
20	Total cash inflows	18,376,221	8,044,669	21,492,071	8,590,750
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		73,512,602		68,427,629
22	Net cash outflows		50,692,377		49,601,911
23	Non-consolidated liquidity coverage ratio (LCR)		145.0%		137.9%
24	The number of data used to calculate the average value	61		60	