

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

First Quarter of Fiscal Year Ended Mar. 2023

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	70,018,155		67,756,873	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,923,840	3,851,278	49,974,962	3,850,215
3	of which, Stable deposits	16,333,963	490,018	16,423,449	492,703
4	of which, Less stable deposits	33,589,876	3,361,259	33,551,512	3,357,512
5	Cash outflows related to unsecured wholesale funding	89,892,043	52,310,866	83,389,427	48,285,679
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	78,284,309	40,703,132	72,760,807	37,657,058
8	of which, Debt securities	11,607,733	11,607,733	10,628,620	10,628,620
9	Cash outflows related to secured funding, etc.	/	1,489,117	/	1,542,353
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	36,046,316	11,178,052	32,552,758	9,281,714
11	of which, Cash outflows related to derivative transactions, etc.	3,116,960	3,116,960	1,846,548	1,846,548
12	of which, Cash outflows related to funding programs	31,438	31,438	42,618	42,618
13	of which, Cash outflows related to credit and liquidity facilities	32,897,916	8,029,653	30,663,592	7,392,547
14	Cash outflows related to contractual funding obligations, etc.	4,580,244	784,598	4,629,588	1,428,333
15	Cash outflows related to contingencies	80,670,435	666,582	77,423,858	626,094
16	Total cash outflows	/	70,280,495	/	65,014,390
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	8,911,768	1,188,930	11,051,373	1,216,976
18	Cash inflows related to collections of loans, etc.	17,308,989	13,725,497	16,147,744	12,591,367
19	Other cash inflows	8,588,997	1,752,743	6,966,160	1,355,761
20	Total cash inflows	34,809,755	16,667,172	34,165,277	15,164,106
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	70,018,155	/	67,756,873
22	Net cash outflows	/	53,613,322	/	49,850,284
23	Consolidated liquidity coverage ratio (LCR)	/	130.7%	/	136.0%
24	The number of data used to calculate the average value	61		59	