

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

Second 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)	68,992,285		69,172,544	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,375,069	3,875,118	49,922,941	3,851,188
3	of which, Stable deposits	16,637,934	499,138	16,333,963	490,018
4	of which, Less stable deposits	33,737,134	3,375,980	33,588,978	3,361,169
5	Cash outflows related to unsecured wholesale funding	87,950,863	52,754,456	87,482,324	51,232,409
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	75,997,171	40,800,764	75,943,432	39,693,518
8	of which, Debt securities	11,953,691	11,953,691	11,538,891	11,538,891
9	Cash outflows related to secured funding, etc.	/	259,292	/	196,656
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	36,322,800	11,244,627	34,724,140	10,493,290
11	of which, Cash outflows related to derivative transactions, etc.	2,721,441	2,721,441	2,546,395	2,546,395
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	33,601,358	8,523,186	32,177,744	7,946,894
14	Cash outflows related to contractual funding obligations, etc.	2,062,213	238,227	2,292,864	391,995
15	Cash outflows related to contingencies	85,151,996	688,929	83,584,517	670,516
16	Total cash outflows	/	69,060,651	/	66,836,057
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	4,006,437	19,611	2,405,752	10,773
18	Cash inflows related to collections of loans, etc.	17,042,385	13,286,956	17,012,798	13,386,951
19	Other cash inflows	8,511,506	1,321,949	6,622,780	1,270,242
20	Total cash inflows	29,560,329	14,628,517	26,041,332	14,667,967
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	68,992,285	/	69,172,544
22	Net cash outflows	/	54,432,134	/	52,168,089
23	Non-consolidated liquidity coverage ratio (LCR)	/	126.8%	/	132.7%
24	The number of data used to calculate the average value	62		61	