

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

Third 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)	72,363,119		68,992,285	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,266,841	3,871,155	50,375,069	3,875,118
3	of which, Stable deposits	16,540,878	496,226	16,637,934	499,138
4	of which, Less stable deposits	33,725,963	3,374,929	33,737,134	3,375,980
5	Cash outflows related to unsecured wholesale funding	91,254,137	54,166,018	87,950,863	52,754,456
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	80,681,986	43,593,867	75,997,171	40,800,764
8	of which, Debt securities	10,572,151	10,572,151	11,953,691	11,953,691
9	Cash outflows related to secured funding, etc.	/	264,230	/	259,292
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	38,226,223	11,758,253	36,322,800	11,244,627
11	of which, Cash outflows related to derivative transactions, etc.	2,847,237	2,847,237	2,721,441	2,721,441
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	35,378,985	8,911,016	33,601,358	8,523,186
14	Cash outflows related to contractual funding obligations, etc.	2,268,535	214,864	2,062,213	238,227
15	Cash outflows related to contingencies	86,546,754	694,874	85,151,996	688,929
16	Total cash outflows	/	70,969,397	/	69,060,651
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	4,527,328	25,608	4,006,437	19,611
18	Cash inflows related to collections of loans, etc.	15,335,195	11,486,861	17,042,385	13,286,956
19	Other cash inflows	8,024,746	1,407,768	8,511,506	1,321,949
20	Total cash inflows	27,887,269	12,920,239	29,560,329	14,628,517
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	72,363,119	/	68,992,285
22	Net cash outflows	/	58,049,158	/	54,432,134
23	Non-consolidated liquidity coverage ratio (LCR)	/	124.8%	/	126.8%
24	The number of data used to calculate the average value	62		62	