

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Fourth 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)	73,115,626		73,393,033	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,361,767	3,873,109	50,269,393	3,871,411
3	of which, Stable deposits	16,647,293	499,418	16,540,878	496,226
4	of which, Less stable deposits	33,714,474	3,373,690	33,728,514	3,375,184
5	Cash outflows related to unsecured wholesale funding	93,687,007	53,324,755	94,087,126	55,549,349
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	84,569,544	44,207,292	83,422,224	44,884,448
8	of which, Debt securities	9,117,463	9,117,463	10,664,901	10,664,901
9	Cash outflows related to secured funding, etc.	/	1,718,232	/	1,676,844
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	38,714,796	12,405,496	39,711,002	12,661,948
11	of which, Cash outflows related to derivative transactions, etc.	3,481,981	3,481,981	3,637,360	3,637,360
12	of which, Cash outflows related to funding programs	34,086	34,086	28,282	28,282
13	of which, Cash outflows related to credit and liquidity facilities	35,198,728	8,889,427	36,045,359	8,996,305
14	Cash outflows related to contractual funding obligations, etc.	4,213,347	685,981	5,267,133	708,806
15	Cash outflows related to contingencies	82,172,751	675,423	83,265,465	688,253
16	Total cash outflows	/	72,682,999	/	75,156,612
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,591,920	1,104,983	10,616,599	1,186,123
18	Cash inflows related to collections of loans, etc.	17,713,739	13,695,324	15,692,163	11,898,015
19	Other cash inflows	9,048,103	1,724,554	10,800,004	2,032,460
20	Total cash inflows	37,353,763	16,524,863	37,108,767	15,116,599
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	73,115,626	/	73,393,033
22	Net cash outflows	/	56,158,136	/	60,040,013
23	Consolidated liquidity coverage ratio (LCR)	/	130.2%	/	122.4%
24	The number of data used to calculate the average value	60		62	