

Disclosure of Quantitative Information about Non-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)	72,141,706		72,363,119	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,345,730	3,871,505	50,266,841	3,871,155
3	of which, Stable deposits	16,647,293	499,418	16,540,878	496,226
4	of which, Less stable deposits	33,698,437	3,372,087	33,725,963	3,374,929
5	Cash outflows related to unsecured wholesale funding	91,303,056	52,330,593	91,254,137	54,166,018
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	82,243,660	43,271,197	80,681,986	43,593,867
8	of which, Debt securities	9,059,396	9,059,396	10,572,151	10,572,151
9	Cash outflows related to secured funding, etc.	/	278,510	/	264,230
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	37,338,776	11,553,090	38,226,223	11,758,253
11	of which, Cash outflows related to derivative transactions, etc.	2,695,543	2,695,543	2,847,237	2,847,237
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	34,643,233	8,857,546	35,378,985	8,911,016
14	Cash outflows related to contractual funding obligations, etc.	2,089,580	206,650	2,268,535	214,864
15	Cash outflows related to contingencies	85,526,814	683,117	86,546,754	694,874
16	Total cash outflows	/	68,923,467	/	70,969,397
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	5,048,777	35,360	4,527,328	25,608
18	Cash inflows related to collections of loans, etc.	17,565,708	13,408,368	15,335,195	11,486,861
19	Other cash inflows	7,005,005	1,243,413	8,024,746	1,407,768
20	Total cash inflows	29,619,491	14,687,142	27,887,269	12,920,239
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	72,141,706	/	72,363,119
22	Net cash outflows	/	54,236,324	/	58,049,158
23	Non-consolidated liquidity coverage ratio (LCR)	/	133.0%	/	124.8%
24	The number of data used to calculate the average value	60		62	