

Disclosure of Quantitative Information about Non-Consolidated Liquidity Coverage Ratio

Mizuho Bank

First Quarter of Fiscal Year Ended Mar. 2024

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	74,334,167		72,141,706	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,262,150	3,868,888	50,345,730	3,871,505
3	of which, Stable deposits	16,564,344	496,930	16,647,293	499,418
4	of which, Less stable deposits	33,697,805	3,371,957	33,698,437	3,372,087
5	Cash outflows related to unsecured wholesale funding	90,998,731	50,957,979	91,303,056	52,330,593
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	83,492,989	43,452,237	82,243,660	43,271,197
8	of which, Debt securities	7,505,741	7,505,741	9,059,396	9,059,396
9	Cash outflows related to secured funding, etc.	/	312,594	/	278,510
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	38,226,294	11,780,435	37,338,776	11,553,090
11	of which, Cash outflows related to derivative transactions, etc.	2,543,962	2,543,962	2,695,543	2,695,543
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	35,682,332	9,236,473	34,643,233	8,857,546
14	Cash outflows related to contractual funding obligations, etc.	2,050,991	406,575	2,089,580	206,650
15	Cash outflows related to contingencies	88,322,132	688,287	85,526,814	683,117
16	Total cash outflows	/	68,014,760	/	68,923,467
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	4,628,008	53,015	5,048,777	35,360
18	Cash inflows related to collections of loans, etc.	16,588,385	13,062,932	17,565,708	13,408,368
19	Other cash inflows	6,827,451	1,135,535	7,005,005	1,243,413
20	Total cash inflows	28,043,845	14,251,482	29,619,491	14,687,142
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	74,334,167	/	72,141,706
22	Net cash outflows	/	53,763,278	/	54,236,324
23	Non-consolidated liquidity coverage ratio (LCR)	/	138.4%	/	133.0%
24	The number of data used to calculate the average value	62		60	