

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Second 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)	75,841,972		75,448,516	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,801,376	3,902,327	50,284,145	3,871,087
3	of which, Stable deposits	16,856,357	505,690	16,564,344	496,930
4	of which, Less stable deposits	33,945,019	3,396,636	33,719,800	3,374,157
5	Cash outflows related to unsecured wholesale funding	94,599,277	53,726,107	93,482,061	52,000,203
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	86,206,920	45,333,750	85,922,140	44,440,283
8	of which, Debt securities	8,392,357	8,392,357	7,559,920	7,559,920
9	Cash outflows related to secured funding, etc.	/	2,027,117	/	2,102,214
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	41,743,586	13,577,389	39,722,658	12,675,109
11	of which, Cash outflows related to derivative transactions, etc.	3,631,666	3,631,666	3,373,393	3,373,393
12	of which, Cash outflows related to funding programs	28,886	28,886	27,196	27,196
13	of which, Cash outflows related to credit and liquidity facilities	38,083,034	9,916,837	36,322,068	9,274,520
14	Cash outflows related to contractual funding obligations, etc.	4,633,469	946,366	5,391,935	940,430
15	Cash outflows related to contingencies	85,916,511	695,164	84,724,545	680,786
16	Total cash outflows	/	74,874,472	/	72,269,832
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	8,276,529	1,079,070	10,278,128	1,236,906
18	Cash inflows related to collections of loans, etc.	17,715,504	14,214,546	16,796,773	13,376,943
19	Other cash inflows	10,866,602	2,229,804	10,061,294	1,699,970
20	Total cash inflows	36,858,636	17,523,420	37,136,197	16,313,820
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	75,841,972	/	75,448,516
22	Net cash outflows	/	57,351,052	/	55,956,012
23	Consolidated liquidity coverage ratio (LCR)	/	132.3%	/	135.0%
24	The number of data used to calculate the average value	62		62	