

Disclosure of Quantitative Information about Non-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)	74,513,453		74,334,167	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,785,963	3,900,786	50,262,150	3,868,888
3	of which, Stable deposits	16,856,357	505,690	16,564,344	496,930
4	of which, Less stable deposits	33,929,605	3,395,095	33,697,805	3,371,957
5	Cash outflows related to unsecured wholesale funding	92,121,357	52,646,800	90,998,731	50,957,979
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	83,796,202	44,321,645	83,492,989	43,452,237
8	of which, Debt securities	8,325,155	8,325,155	7,505,741	7,505,741
9	Cash outflows related to secured funding, etc.	/	319,256	/	312,594
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	40,195,108	12,656,610	38,226,294	11,780,435
11	of which, Cash outflows related to derivative transactions, etc.	2,769,050	2,769,050	2,543,962	2,543,962
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	37,426,058	9,887,559	35,682,332	9,236,473
14	Cash outflows related to contractual funding obligations, etc.	1,975,679	321,504	2,050,991	406,575
15	Cash outflows related to contingencies	89,726,841	705,460	88,322,132	688,287
16	Total cash outflows	/	70,550,418	/	68,014,760
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	2,156,886	51,026	4,628,008	53,015
18	Cash inflows related to collections of loans, etc.	17,473,058	13,863,770	16,588,385	13,062,932
19	Other cash inflows	8,560,999	1,375,660	6,827,451	1,135,535
20	Total cash inflows	28,190,945	15,290,457	28,043,845	14,251,482
Non-consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	74,513,453	/	74,334,167
22	Net cash outflows	/	55,259,961	/	53,763,278
23	Non-consolidated liquidity coverage ratio (LCR)	/	135.0%	/	138.4%
24	The number of data used to calculate the average value	62		62	