

## Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Bank

Third Quarter of Fiscal Year Ended Mar. 2024

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

| Item   |   | Current Quarter           |                         | Prior Quarter             |                         |
|--|---|---------------------------|-------------------------|---------------------------|-------------------------|
| <b>High-Quality Liquid Assets (1)</b>            |   |                           |                         |                           |                         |
| 1  | Total high-quality liquid assets (HQLA)   | 73,628,020                |                         | 75,841,972                |                         |
| <b>Cash Outflows (2)</b>                         |   |                           |                         |                           |                         |
|  |   | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE |
| 2  | Cash outflows related to unsecured retail funding   | 50,727,923                | 3,900,583               | 50,801,376                | 3,902,327               |
| 3  | of which, Stable deposits   | 16,776,635                | 503,299                 | 16,856,357                | 505,690                 |
| 4  | of which, Less stable deposits  | 33,951,287                | 3,397,284               | 33,945,019                | 3,396,636               |
| 5  | Cash outflows related to unsecured wholesale funding  | 95,309,850                | 54,895,192              | 94,599,277                | 53,726,107              |
| 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 | 86,774,798                | 46,360,140              | 86,206,920                | 45,333,750              |
| 8  | of which, Debt securities   | 8,535,051                 | 8,535,051               | 8,392,357                 | 8,392,357               |
| 9  | Cash outflows related to secured funding, etc.  | /                         | 2,003,828               | /                         | 2,027,117               |
| 10   | Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities                      | 43,015,452                | 14,131,705              | 41,743,586                | 13,577,389              |
| 11   | of which, Cash outflows related to derivative transactions, etc.  | 3,692,637                 | 3,692,637               | 3,631,666                 | 3,631,666               |
| 12   | of which, Cash outflows related to funding programs   | 33,198                    | 33,198                  | 28,886                    | 28,886                  |
| 13   | of which, Cash outflows related to credit and liquidity facilities  | 39,289,616                | 10,405,870              | 38,083,034                | 9,916,837               |
| 14   | Cash outflows related to contractual funding obligations, etc.  | 5,888,613                 | 1,029,201               | 4,633,469                 | 946,366                 |
| 15   | Cash outflows related to contingencies  | 86,487,502                | 719,175                 | 85,916,511                | 695,164                 |
| 16   | Total cash outflows   | /                         | 76,679,686              | /                         | 74,874,472              |
| <b>Cash Inflows (3)</b>                          |   |                           |                         |                           |                         |
|  |   | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE | TOTAL UNWEIGHTED<br>VALUE | TOTAL WEIGHTED<br>VALUE |
| 17   | Cash inflows related to secured lending, etc.   | 10,607,308                | 1,240,595               | 8,276,529                 | 1,079,070               |
| 18   | Cash inflows related to collections of loans, etc.  | 18,750,169                | 15,174,483              | 17,715,504                | 14,214,546              |
| 19   | Other cash inflows  | 11,664,030                | 2,105,345               | 10,866,602                | 2,229,804               |
| 20   | Total cash inflows  | 41,021,509                | 18,520,424              | 36,858,636                | 17,523,420              |
| <b>Consolidated liquidity coverage ratio (4)</b> |   |                           |                         |                           |                         |
| 21   | Total HQLA allowed to be included in the calculation  | /                         | 73,628,020              | /                         | 75,841,972              |
| 22   | Net cash outflows   | /                         | 58,159,261              | /                         | 57,351,052              |
| 23   | Consolidated liquidity coverage ratio (LCR)   | /                         | 126.7%                  | /                         | 132.3%                  |
| 24   | The number of data used to calculate the average value  | 62                        |                         | 62                        |                         |