

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

Second Quarter of Fiscal Year Ended Mar. 2016

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	54,533,817		51,995,637	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	43,503,236	3,510,031	43,271,690	3,491,951
3	of which, Stable deposits	12,038,853	361,165	11,966,157	358,984
4	of which, Less stable deposits	31,464,382	3,148,866	31,305,533	3,132,966
5	Cash outflows related to unsecured wholesale funding	58,474,228	37,362,630	57,588,934	35,923,629
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	49,101,282	27,989,684	48,184,777	26,519,471
8	of which, Debt securities	9,372,945	9,372,945	9,404,157	9,404,157
9	Cash outflows related to secured funding, etc	/	1,522,191	/	1,554,580
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,105,273	5,921,025	23,812,063	6,272,561
11	of which, Cash outflows related to derivative transactions, etc.	1,601,799	1,601,799	1,587,911	1,587,911
12	of which, Cash outflows related to funding programs	255,147	255,147	251,418	251,418
13	of which, Cash outflows related to credit and liquidity facilities	22,248,326	4,064,078	21,972,733	4,433,232
14	Cash outflows related to contractual funding obligations, etc.	5,268,271	1,620,085	6,196,794	2,014,009
15	Cash outflows related to contingencies	66,615,191	636,818	66,388,361	654,949
16	Total cash outflows	/	50,572,782	/	49,911,681
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,799,937	734,118	10,369,702	763,435
18	Cash inflows related to collections of loans, etc	8,707,095	5,817,720	8,572,185	5,733,975
19	Other cash inflows	5,194,612	1,570,303	6,520,295	1,679,308
20	Total cash inflows	24,701,644	8,122,142	25,462,183	8,176,718
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	54,533,817	/	51,995,637
22	Net cash outflows	/	42,450,640	/	41,734,963
23	Consolidated liquidity coverage ratio (LCR)	/	128.4%	/	124.6%
24	The number of data used to calculate the average value	3		3	