

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

Fourth Quarter of Fiscal Year Ended Mar. 2017

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	59,034,682		56,300,150	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	44,679,227	3,575,055	44,377,937	3,552,550
3	of which, Stable deposits	12,789,510	383,685	12,681,362	380,440
4	of which, Less stable deposits	31,889,716	3,191,370	31,696,574	3,172,109
5	Cash outflows related to unsecured wholesale funding	71,707,171	44,568,652	66,285,674	39,750,546
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	66,106,699	38,968,180	61,995,372	35,460,243
8	of which, Debt securities	5,600,471	5,600,471	4,290,302	4,290,302
9	Cash outflows related to secured funding, etc	/	915,319	/	849,784
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	25,029,700	7,038,034	24,342,761	6,857,783
11	of which, Cash outflows related to derivative transactions, etc.	2,537,216	2,537,216	2,594,609	2,594,609
12	of which, Cash outflows related to funding programs	112,531	112,531	115,148	115,148
13	of which, Cash outflows related to credit and liquidity facilities	22,379,952	4,388,287	21,633,003	4,148,025
14	Cash outflows related to contractual funding obligations, etc.	6,833,946	2,217,821	5,453,967	1,820,987
15	Cash outflows related to contingencies	72,712,059	692,538	72,215,545	662,945
16	Total cash outflows	/	59,007,422	/	53,494,597
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,407,502	842,947	9,828,735	681,437
18	Cash inflows related to collections of loans, etc	13,767,299	10,537,568	11,546,230	8,819,196
19	Other cash inflows	6,774,374	2,015,305	6,412,191	2,307,500
20	Total cash inflows	30,949,175	13,395,820	27,787,157	11,808,135
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	59,034,682	/	56,300,150
22	Net cash outflows	/	45,611,601	/	41,686,462
23	Consolidated liquidity coverage ratio (LCR)	/	129.4%	/	135.3%
24	The number of data used to calculate the average value	61		3	