

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

Third Quarter of Fiscal Year Ended Mar. 2018

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	63,459,113		60,568,697	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,597,491	3,638,206	45,352,729	3,617,498
3	of which, Stable deposits	13,200,574	396,017	13,147,142	394,414
4	of which, Less stable deposits	32,396,917	3,242,188	32,205,587	3,223,083
5	Cash outflows related to unsecured wholesale funding	78,558,012	49,864,317	74,050,226	46,467,835
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	73,002,116	44,308,421	68,370,243	40,787,851
8	of which, Debt securities	5,555,895	5,555,895	5,679,983	5,679,983
9	Cash outflows related to secured funding, etc	/		1,129,409	1,087,302
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,764,396	7,077,369	24,130,414	6,846,066
11	of which, Cash outflows related to derivative transactions, etc.	2,368,843	2,368,843	2,344,100	2,344,100
12	of which, Cash outflows related to funding programs	23,706	23,706	27,355	27,355
13	of which, Cash outflows related to credit and liquidity facilities	22,371,846	4,684,819	21,758,959	4,474,610
14	Cash outflows related to contractual funding obligations, etc.	6,562,416	1,936,205	6,136,568	1,806,914
15	Cash outflows related to contingencies	78,261,200	695,462	77,660,713	685,275
16	Total cash outflows	/		64,340,971	60,510,891
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,283,301	737,035	10,217,742	703,285
18	Cash inflows related to collections of loans, etc	14,205,103	10,755,503	13,084,757	9,717,925
19	Other cash inflows	7,092,196	2,040,250	6,906,394	2,064,460
20	Total cash inflows	31,580,601	13,532,789	30,208,894	12,485,671
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		63,459,113	60,568,697
22	Net cash outflows	/		50,808,181	48,025,220
23	Consolidated liquidity coverage ratio (LCR)	/		124.8%	126.1%
24	The number of data used to calculate the average value	62		62	