

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group
Second Quarter of Fiscal Year Ended Mar. 2020

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	58,141,304		61,006,477	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	48,090,978	3,818,551	47,514,200	3,780,556
3	of which, Stable deposits	14,189,183	425,675	13,906,487	417,194
4	of which, Less stable deposits	33,901,795	3,392,876	33,607,713	3,363,361
5	Cash outflows related to unsecured wholesale funding	67,649,885	37,382,086	71,022,521	39,052,826
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	62,328,776	32,060,977	65,249,261	33,279,566
8	of which, Debt securities	5,321,108	5,321,108	5,773,260	5,773,260
9	Cash outflows related to secured funding, etc	/	1,088,300	/	1,032,688
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	25,477,034	7,247,435	25,590,001	7,144,993
11	of which, Cash outflows related to derivative transactions, etc.	1,712,249	1,712,249	1,652,278	1,652,278
12	of which, Cash outflows related to funding programs	21,958	21,958	13,354	13,354
13	of which, Cash outflows related to credit and liquidity facilities	23,742,825	5,513,226	23,924,368	5,479,360
14	Cash outflows related to contractual funding obligations, etc.	5,929,160	1,751,224	6,081,169	1,611,371
15	Cash outflows related to contingencies	76,950,652	761,259	76,837,915	748,208
16	Total cash outflows	/	52,048,857	/	53,370,645
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	13,579,436	1,203,956	14,622,670	1,359,837
18	Cash inflows related to collections of loans, etc	10,883,207	7,565,165	10,525,493	7,345,107
19	Other cash inflows	7,797,451	2,049,665	7,564,995	1,873,499
20	Total cash inflows	32,260,095	10,818,787	32,713,159	10,578,444
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	58,141,304	/	61,006,477
22	Net cash outflows	/	41,230,070	/	42,792,200
23	Consolidated liquidity coverage ratio (LCR)	/	141.0%	/	142.5%
24	The number of data used to calculate the average value	62		59	