

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group
Third 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)	60,243,374		58,141,304	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	48,279,023	3,833,296	48,090,978	3,818,551
3	of which, Stable deposits	14,246,898	427,406	14,189,183	425,675
4	of which, Less stable deposits	34,032,125	3,405,889	33,901,795	3,392,876
5	Cash outflows related to unsecured wholesale funding	69,709,084	37,607,713	67,649,885	37,382,086
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	64,728,667	32,627,296	62,328,776	32,060,977
8	of which, Debt securities	4,980,416	4,980,416	5,321,108	5,321,108
9	Cash outflows related to secured funding, etc	/	1,126,131	/	1,088,300
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	26,615,223	7,514,326	25,477,034	7,247,435
11	of which, Cash outflows related to derivative transactions, etc.	1,767,441	1,767,441	1,712,249	1,712,249
12	of which, Cash outflows related to funding programs	25,001	25,001	21,958	21,958
13	of which, Cash outflows related to credit and liquidity facilities	24,822,780	5,721,883	23,742,825	5,513,226
14	Cash outflows related to contractual funding obligations, etc.	5,798,066	1,736,961	5,929,160	1,751,224
15	Cash outflows related to contingencies	75,502,091	689,283	76,950,652	761,259
16	Total cash outflows	/	52,507,712	/	52,048,857
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	14,852,485	1,229,494	13,579,436	1,203,956
18	Cash inflows related to collections of loans, etc	10,643,373	7,384,318	10,883,207	7,565,165
19	Other cash inflows	6,885,131	2,093,841	7,797,451	2,049,665
20	Total cash inflows	32,380,991	10,707,654	32,260,095	10,818,787
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	60,243,374	/	58,141,304
22	Net cash outflows	/	41,800,058	/	41,230,070
23	Consolidated liquidity coverage ratio (LCR)	/	144.1%	/	141.0%
24	The number of data used to calculate the average value	62		62	