

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

Fourth 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)	60,112,726		60,243,374	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	48,616,795	3,859,023	48,279,023	3,833,296
3	of which, Stable deposits	14,361,294	430,838	14,246,898	427,406
4	of which, Less stable deposits	34,255,501	3,428,184	34,032,125	3,405,889
5	Cash outflows related to unsecured wholesale funding	72,817,754	40,494,663	69,709,084	37,607,713
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	66,075,405	33,752,315	64,728,667	32,627,296
8	of which, Debt securities	6,742,348	6,742,348	4,980,416	4,980,416
9	Cash outflows related to secured funding, etc.			1,203,274	1,126,131
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	26,238,200	7,515,673	26,615,223	7,514,326
11	of which, Cash outflows related to derivative transactions, etc.	1,833,817	1,833,817	1,767,441	1,767,441
12	of which, Cash outflows related to funding programs	24,888	24,888	25,001	25,001
13	of which, Cash outflows related to credit and liquidity facilities	24,379,494	5,656,967	24,822,780	5,721,883
14	Cash outflows related to contractual funding obligations, etc.	6,589,594	1,613,664	5,798,066	1,736,961
15	Cash outflows related to contingencies	73,458,163	616,388	75,502,091	689,283
16	Total cash outflows			55,302,688	52,507,712
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	15,790,776	1,429,714	14,852,485	1,229,494
18	Cash inflows related to collections of loans, etc.	11,389,660	7,802,354	10,643,373	7,384,318
19	Other cash inflows	8,311,483	2,253,862	6,885,131	2,093,841
20	Total cash inflows	35,491,920	11,485,932	32,380,991	10,707,654
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	60,112,726		60,243,374	
22	Net cash outflows	43,816,756		41,800,058	
23	Consolidated liquidity coverage ratio (LCR)	137.3%		144.1%	
24	The number of data used to calculate the average value	58		62	