

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

First Quarter of Fiscal Year Ended Mar. 2021

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	61,500,758		60,112,726	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,048,193	3,891,696	48,616,795	3,859,023
3	of which, Stable deposits	14,511,468	435,344	14,361,294	430,838
4	of which, Less stable deposits	34,536,724	3,456,352	34,255,501	3,428,184
5	Cash outflows related to unsecured wholesale funding	82,772,726	44,559,352	72,817,754	40,494,663
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	76,506,184	38,292,810	66,075,405	33,752,315
8	of which, Debt securities	6,266,541	6,266,541	6,742,348	6,742,348
9	Cash outflows related to secured funding, etc.			1,210,031	1,203,274
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	27,536,527	7,646,523	26,238,200	7,515,673
11	of which, Cash outflows related to derivative transactions, etc.	1,997,538	1,997,538	1,833,817	1,833,817
12	of which, Cash outflows related to funding programs	22,750	22,750	24,888	24,888
13	of which, Cash outflows related to credit and liquidity facilities	25,516,239	5,626,234	24,379,494	5,656,967
14	Cash outflows related to contractual funding obligations, etc.	7,135,182	1,882,068	6,589,594	1,613,664
15	Cash outflows related to contingencies	73,224,428	587,650	73,458,163	616,388
16	Total cash outflows			59,777,322	55,302,688
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	14,921,295	1,256,045	15,790,776	1,429,714
18	Cash inflows related to collections of loans, etc	10,594,180	7,292,255	11,389,660	7,802,354
19	Other cash inflows	8,706,093	2,097,192	8,311,483	2,253,862
20	Total cash inflows	34,221,569	10,645,493	35,491,920	11,485,932
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation			61,500,758	60,112,726
22	Net cash outflows			49,131,828	43,816,756
23	Consolidated liquidity coverage ratio (LCR)			125.2%	137.3%
24	The number of data used to calculate the average value	61		58	