

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

Second 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)	66,704,578		61,500,758	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,528,252	3,943,041	49,048,193	3,891,696
3	of which, Stable deposits	15,892,624	476,778	14,511,468	435,344
4	of which, Less stable deposits	34,635,627	3,466,262	34,536,724	3,456,352
5	Cash outflows related to unsecured wholesale funding	81,095,528	44,134,375	82,772,726	44,559,352
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	74,179,889	37,218,735	76,506,184	38,292,810
8	of which, Debt securities	6,915,639	6,915,639	6,266,541	6,266,541
9	Cash outflows related to secured funding, etc	/		1,277,719	1,210,031
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	30,390,511	8,335,141	27,536,527	7,646,523
11	of which, Cash outflows related to derivative transactions, etc.	1,951,586	1,951,586	1,997,538	1,997,538
12	of which, Cash outflows related to funding programs	30,036	30,036	22,750	22,750
13	of which, Cash outflows related to credit and liquidity facilities	28,408,889	6,353,519	25,516,239	5,626,234
14	Cash outflows related to contractual funding obligations, etc.	6,476,719	1,711,099	7,135,182	1,882,068
15	Cash outflows related to contingencies	72,599,976	613,335	73,224,428	587,650
16	Total cash outflows	/		60,014,712	59,777,322
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	13,641,922	1,208,712	14,921,295	1,256,045
18	Cash inflows related to collections of loans, etc	11,445,911	7,775,486	10,594,180	7,292,255
19	Other cash inflows	8,456,741	1,872,801	8,706,093	2,097,192
20	Total cash inflows	33,544,576	10,857,000	34,221,569	10,645,493
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/		66,704,578	61,500,758
22	Net cash outflows	/		49,157,712	49,131,828
23	Consolidated liquidity coverage ratio (LCR)	/		135.6%	125.2%
24	The number of data used to calculate the average value	61		61	