

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

Third 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)	71,926,717		66,704,578	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,662,170	3,952,397	50,528,252	3,943,041
3	of which, Stable deposits	15,951,927	478,557	15,892,624	476,778
4	of which, Less stable deposits	34,710,243	3,473,839	34,635,627	3,466,262
5	Cash outflows related to unsecured wholesale funding	80,909,788	45,699,788	81,095,528	44,134,375
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	71,620,477	36,410,477	74,179,889	37,218,735
8	of which, Debt securities	9,289,311	9,289,311	6,915,639	6,915,639
9	Cash outflows related to secured funding, etc.		1,472,416		1,277,719
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	31,444,151	8,684,337	30,390,511	8,335,141
11	of which, Cash outflows related to derivative transactions, etc.	1,882,879	1,882,879	1,951,586	1,951,586
12	of which, Cash outflows related to funding programs	29,272	29,272	30,036	30,036
13	of which, Cash outflows related to credit and liquidity facilities	29,531,998	6,772,184	28,408,889	6,353,519
14	Cash outflows related to contractual funding obligations, etc.	7,369,630	1,901,720	6,476,719	1,711,099
15	Cash outflows related to contingencies	74,582,917	629,450	72,599,976	613,335
16	Total cash outflows		62,340,110		60,014,712
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	13,096,064	1,266,020	13,641,922	1,208,712
18	Cash inflows related to collections of loans, etc	10,558,591	7,287,068	11,445,911	7,775,486
19	Other cash inflows	9,212,639	1,980,765	8,456,741	1,872,801
20	Total cash inflows	32,867,294	10,533,853	33,544,576	10,857,000
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		71,926,717		66,704,578
22	Net cash outflows		51,806,256		49,157,712
23	Consolidated liquidity coverage ratio (LCR)		138.9%		135.6%
24	The number of data used to calculate the average value	63		61	