

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

Fourth 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)	72,792,220		71,926,717	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	51,202,422	3,992,606	50,662,170	3,952,397
3	of which, Stable deposits	16,148,885	484,466	15,951,927	478,557
4	of which, Less stable deposits	35,053,536	3,508,139	34,710,243	3,473,839
5	Cash outflows related to unsecured wholesale funding	81,990,295	47,394,248	80,909,788	45,699,788
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	70,636,015	36,039,968	71,620,477	36,410,477
8	of which, Debt securities	11,354,279	11,354,279	9,289,311	9,289,311
9	Cash outflows related to secured funding, etc.				
		1,564,576		1,472,416	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	32,654,509	9,125,814	31,444,151	8,684,337
11	of which, Cash outflows related to derivative transactions, etc.	1,983,351	1,983,351	1,882,879	1,882,879
12	of which, Cash outflows related to funding programs	32,520	32,520	29,272	29,272
13	of which, Cash outflows related to credit and liquidity facilities	30,638,637	7,109,942	29,531,998	6,772,184
14	Cash outflows related to contractual funding obligations, etc.	7,598,790	1,951,439	7,369,630	1,901,720
15	Cash outflows related to contingencies	75,980,780	626,183	74,582,917	629,450
16	Total cash outflows				
		64,654,868		62,340,110	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	13,909,125	1,264,397	13,096,064	1,266,020
18	Cash inflows related to collections of loans, etc	10,940,046	7,584,703	10,558,591	7,287,068
19	Other cash inflows	9,608,272	2,198,718	9,212,639	1,980,765
20	Total cash inflows	34,457,445	11,047,819	32,867,294	10,533,853
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	72,792,220		71,926,717	
22	Net cash outflows	53,607,048		51,806,256	
23	Consolidated liquidity coverage ratio (LCR)	135.8%		138.9%	
24	The number of data used to calculate the average value	60		63	