

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

First Quarter of Fiscal Year Ended Mar. 2023

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	73,800,022		71,174,101	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	51,520,191	3,992,607	51,598,144	3,994,116
3	of which, Stable deposits	16,597,179	497,915	16,688,223	500,646
4	of which, Less stable deposits	34,923,012	3,494,691	34,909,920	3,493,469
5	Cash outflows related to unsecured wholesale funding	91,183,639	53,339,964	84,824,759	49,452,756
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	79,074,253	41,230,578	73,589,336	38,217,333
8	of which, Debt securities	12,109,386	12,109,386	11,235,422	11,235,422
9	Cash outflows related to secured funding, etc.	/	2,010,737	/	1,975,380
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	36,731,221	11,519,599	33,281,330	9,668,804
11	of which, Cash outflows related to derivative transactions, etc.	3,378,261	3,378,261	2,158,069	2,158,069
12	of which, Cash outflows related to funding programs	31,438	31,438	42,618	42,618
13	of which, Cash outflows related to credit and liquidity facilities	33,321,520	8,109,898	31,080,643	7,468,117
14	Cash outflows related to contractual funding obligations, etc.	7,696,344	1,976,285	7,778,290	2,579,827
15	Cash outflows related to contingencies	80,960,891	714,892	77,480,027	671,699
16	Total cash outflows	/	73,554,085	/	68,342,585
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	13,786,627	1,539,716	15,384,063	1,560,211
18	Cash inflows related to collections of loans, etc.	17,093,189	13,451,305	16,160,052	12,533,436
19	Other cash inflows	11,004,054	2,480,844	9,386,652	2,107,959
20	Total cash inflows	41,883,870	17,471,866	40,930,768	16,201,606
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	73,800,022	/	71,174,101
22	Net cash outflows	/	56,082,219	/	52,140,978
23	Consolidated liquidity coverage ratio (LCR)	/	131.7%	/	136.5%
24	The number of data used to calculate the average value	61		59	