

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group
Second 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)	74,062,471		73,800,022	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	51,943,824	4,013,764	51,520,191	3,992,607
3	of which, Stable deposits	16,900,033	507,001	16,597,179	497,915
4	of which, Less stable deposits	35,043,790	3,506,763	34,923,012	3,494,691
5	Cash outflows related to unsecured wholesale funding	91,832,630	55,008,745	91,183,639	53,339,964
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	79,178,960	42,355,075	79,074,253	41,230,578
8	of which, Debt securities	12,653,670	12,653,670	12,109,386	12,109,386
9	Cash outflows related to secured funding, etc.	/	1,891,267	/	2,010,737
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	38,369,987	12,291,420	36,731,221	11,519,599
11	of which, Cash outflows related to derivative transactions, etc.	3,581,599	3,581,599	3,378,261	3,378,261
12	of which, Cash outflows related to funding programs	26,837	26,837	31,438	31,438
13	of which, Cash outflows related to credit and liquidity facilities	34,761,550	8,682,983	33,321,520	8,109,898
14	Cash outflows related to contractual funding obligations, etc.	7,352,100	1,835,473	7,696,344	1,976,285
15	Cash outflows related to contingencies	82,550,050	731,015	80,960,891	714,892
16	Total cash outflows	/	75,771,686	/	73,554,085
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	14,587,793	1,360,324	13,786,627	1,539,716
18	Cash inflows related to collections of loans, etc.	16,691,661	12,886,687	17,093,189	13,451,305
19	Other cash inflows	12,833,747	2,545,481	11,004,054	2,480,844
20	Total cash inflows	44,113,202	16,792,494	41,883,870	17,471,866
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	74,062,471	/	73,800,022
22	Net cash outflows	/	58,979,192	/	56,082,219
23	Consolidated liquidity coverage ratio (LCR)	/	125.6%	/	131.7%
24	The number of data used to calculate the average value	62		61	