

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

First Quarter of Fiscal Year Ended Mar. 2022

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	77,902,708		72,792,220	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	51,275,636	3,995,220	51,202,422	3,992,606
3	of which, Stable deposits	16,212,879	486,386	16,148,885	484,466
4	of which, Less stable deposits	35,062,756	3,508,833	35,053,536	3,508,139
5	Cash outflows related to unsecured wholesale funding	84,015,191	47,983,995	81,990,295	47,394,248
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	73,307,774	37,276,577	70,636,015	36,039,968
8	of which, Debt securities	10,707,417	10,707,417	11,354,279	11,354,279
9	Cash outflows related to secured funding, etc.		1,637,142		1,564,576
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	32,911,113	9,112,171	32,654,509	9,125,814
11	of which, Cash outflows related to derivative transactions, etc.	2,021,692	2,021,692	1,983,351	1,983,351
12	of which, Cash outflows related to funding programs	24,798	24,798	32,520	32,520
13	of which, Cash outflows related to credit and liquidity facilities	30,864,622	7,065,680	30,638,637	7,109,942
14	Cash outflows related to contractual funding obligations, etc.	7,147,737	1,868,668	7,598,790	1,951,439
15	Cash outflows related to contingencies	76,783,787	628,903	75,980,780	626,183
16	Total cash outflows		65,226,101		64,654,868
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	11,178,662	1,124,492	13,909,125	1,264,397
18	Cash inflows related to collections of loans, etc.	10,192,474	7,146,422	10,940,046	7,584,703
19	Other cash inflows	9,113,069	2,111,279	9,608,272	2,198,718
20	Total cash inflows	30,484,206	10,382,194	34,457,445	11,047,819
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		77,902,708		72,792,220
22	Net cash outflows		54,843,907		53,607,048
23	Consolidated liquidity coverage ratio (LCR)		142.0%		135.8%
24	The number of data used to calculate the average value	61		60	