

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

Second 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)	77,427,898		77,902,708	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	51,762,350	4,016,640	51,275,636	3,995,220
3	of which, Stable deposits	16,601,082	498,032	16,212,879	486,386
4	of which, Less stable deposits	35,161,268	3,518,607	35,062,756	3,508,833
5	Cash outflows related to unsecured wholesale funding	84,172,724	49,141,397	84,015,191	47,983,995
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	72,956,438	37,925,111	73,307,774	37,276,577
8	of which, Debt securities	11,216,285	11,216,285	10,707,417	10,707,417
9	Cash outflows related to secured funding, etc.		1,720,564		1,637,142
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	31,850,604	8,998,258	32,911,113	9,112,171
11	of which, Cash outflows related to derivative transactions, etc.	2,043,946	2,043,946	2,021,692	2,021,692
12	of which, Cash outflows related to funding programs	32,790	32,790	24,798	24,798
13	of which, Cash outflows related to credit and liquidity facilities	29,773,867	6,921,521	30,864,622	7,065,680
14	Cash outflows related to contractual funding obligations, etc.	6,837,575	2,048,409	7,147,737	1,868,668
15	Cash outflows related to contingencies	76,782,576	637,716	76,783,787	628,903
16	Total cash outflows		66,562,986		65,226,101
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	13,337,485	1,190,092	11,178,662	1,124,492
18	Cash inflows related to collections of loans, etc.	11,234,220	8,067,601	10,192,474	7,146,422
19	Other cash inflows	10,432,380	2,086,017	9,113,069	2,111,279
20	Total cash inflows	35,004,085	11,343,711	30,484,206	10,382,194
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		77,427,898		77,902,708
22	Net cash outflows		55,219,275		54,843,907
23	Consolidated liquidity coverage ratio (LCR)		140.2%		142.0%
24	The number of data used to calculate the average value	61		61	