

Disclosure of Quantitative Information about Consolidated Liquidity Coverage Ratio

Mizuho Financial Group

Second Quarter of Fiscal Year Ended Mar. 2018

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

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	60,568,697		61,146,475	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,352,729	3,617,498	44,734,796	3,579,091
3	of which, Stable deposits	13,147,142	394,414	12,811,636	384,349
4	of which, Less stable deposits	32,205,587	3,223,083	31,923,159	3,194,742
5	Cash outflows related to unsecured wholesale funding	74,050,226	46,467,835	73,882,199	45,017,588
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	68,370,243	40,787,851	68,335,972	39,471,361
8	of which, Debt securities	5,679,983	5,679,983	5,546,226	5,546,226
9	Cash outflows related to secured funding, etc.		1,087,302		989,105
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,130,414	6,846,066	24,700,939	6,836,365
11	of which, Cash outflows related to derivative transactions, etc.	2,344,100	2,344,100	2,287,284	2,287,284
12	of which, Cash outflows related to funding programs	27,355	27,355	32,246	32,246
13	of which, Cash outflows related to credit and liquidity facilities	21,758,959	4,474,610	22,381,409	4,516,834
14	Cash outflows related to contractual funding obligations, etc.	6,136,568	1,806,914	6,137,396	1,675,699
15	Cash outflows related to contingencies	77,660,713	685,275	76,053,208	688,697
16	Total cash outflows		60,510,891		58,786,548
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,217,742	703,285	9,978,655	705,231
18	Cash inflows related to collections of loans, etc.	13,084,757	9,717,925	12,104,053	9,060,932
19	Other cash inflows	6,906,394	2,064,460	7,121,687	1,887,602
20	Total cash inflows	30,208,894	12,485,671	29,204,395	11,653,766
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		60,568,697		61,146,475
22	Net cash outflows		48,025,220		47,132,781
23	Consolidated liquidity coverage ratio (LCR)		126.1%		129.7%
24	The number of data used to calculate the average value	62		62	