



Basel Pillar 3 Disclosures

Interim for FY2022

Mizuho Financial Group



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The following English translation of excerpt regarding the Basel Pillar 3 disclosures and the relevant information from our Japanese language disclosure material published in January 2023. The Japanese regulatory disclosure requirements are fulfilled with the Basel Pillar 3 disclosures and Japanese GAAP is applied to the relevant financial information. In this report, “we,” “us,” and “our” refer to Mizuho Financial Group, Inc. and, unless the context indicates otherwise, its consolidated subsidiaries. “Mizuho Financial Group” refers to Mizuho Financial Group, Inc.

Key Metrics

Under the capital adequacy ratio regulations agreed upon by the Basel Committee on Banking Supervision, banks are required to meet certain minimum capital requirements. We calculate our capital adequacy ratio on a consolidated basis based on “the criteria used by a bank holding company for deciding whether or not the adequacy of equity capital of the bank holding company and its subsidiaries is appropriate in light of the assets owned by the bank holding company and its subsidiaries pursuant to Article 52-25 of the Banking Law” (Financial Services Agency, or FSA, Notice No.20 issued in 2006).

We also calculate our leverage ratio on a consolidated basis according to “the criteria for evaluating the soundness of the leverage, prescribed as supplemental requirements of the criteria used by a bank holding company in deciding whether or not the adequacy of equity capital of the bank holding company and its subsidiaries is appropriate in light of the assets owned by the bank holding company and its subsidiaries, pursuant to Article 52-25 of the Banking Law” (FSA Notice No.12 issued in 2019.)

Liquidity ratio regulations agreed upon by the Basel Committee on Banking Supervision require our liquidity coverage ratio and net stable funding ratio to surpass certain minimum standards. We calculate our consolidated liquidity coverage ratio (the “Consolidated LCR”) and consolidated net stable funding ratio (the “Consolidated NSFR”) in accordance with the regulation “The Evaluation Criterion on the Sound Management of Liquidity Risk Defined, Based on Banking Law Article 52-25, as One of Criteria for Bank Holding Companies to Evaluate the Soundness of Their Management and the Ones of Their Subsidiaries and Others, which is also One of Evaluation Criteria on the Soundness of the Banks' Management”(the FSA Notice No.62 of 2014 (the “Notice No.62”)).

■ Key Metrics

KM1: Key Metrics		(millions of yen, except percentages)				
Basel III Template No.		a	b	c	d	e
		As of September 30, 2022	As of June 30, 2022	As of March 31, 2022	As of December 31, 2021	As of September 30, 2021
Capital						
1	Common Equity Tier 1 capital	8,097,740	8,080,239	8,067,279	8,226,284	8,243,579
2	Tier 1 capital	9,733,177	9,719,478	9,713,290	9,876,630	10,098,408
3	Total capital	11,216,597	11,147,689	11,351,682	11,714,628	11,927,024
Risk weighted assets						
4	Risk weighted assets	71,336,840	68,664,591	64,730,439	66,364,348	67,147,718
Capital ratio						
5	Common Equity Tier 1 capital ratio	11.35%	11.76%	12.46%	12.39%	12.27%
6	Tier 1 capital ratio	13.64%	14.15%	15.00%	14.88%	15.03%
7	Total capital ratio	15.72%	16.23%	17.53%	17.65%	17.76%
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.01%	0.01%	0.01%	0.01%	0.01%
10	Bank G-SIB/D-SIB additional requirements	1.00%	1.00%	1.00%	1.00%	1.00%
11	Total of bank CET1 specific buffer requirements	3.51%	3.51%	3.51%	3.51%	3.51%
12	CET1 available after meeting the bank's minimum capital requirements	6.85%	7.26%	7.96%	7.89%	7.77%
Leverage ratio						
13	Total exposures	230,856,457	229,778,545	212,972,004	203,242,182	203,591,555
14	Leverage ratio	4.21%	4.22%	4.56%	4.85%	4.96%
Liquidity coverage ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	74,062,471	73,800,022	71,174,101	73,663,351	77,427,898
16	Net cash outflows	58,979,192	56,082,219	52,140,978	52,530,023	55,219,275
17	LCR	125.6%	131.7%	136.5%	140.3%	140.2%
Net stable funding ratio (NSFR)						
18	Available stable funding	109,960,653	107,243,267	106,664,623	104,901,272	104,304,278
19	Required stable funding	94,839,510	93,699,823	88,703,857	86,617,415	86,539,611
20	NSFR	115.9%	114.4%	120.2%	121.1%	120.5%

Note: Figures of No.15 to 17 in the table above are calculated based on the average values for the quarter.

Status of Mizuho Financial Group's consolidated capital adequacy

The information disclosed herein is in accordance with "Matters Separately Prescribed by the Commissioner of the Financial Services Agency Regarding Status of the Adequacy of Equity Capital Pursuant to Article 19-2, Paragraph 1, Item 5, Subitem (d), and other related provisions of the Regulation for Enforcement of the Banking Act (the FSA Notice No. 7 of 2015).

■ Scope of Consolidation

(1) Scope of Consolidation for Calculating Consolidated Capital Adequacy Ratio

(A) Difference from the companies included in the scope of consolidation based on consolidation rules for preparation of consolidated financial statements (the "scope of accounting consolidation")

None as of September 30, 2021 and 2022.

(B) Number of consolidated subsidiaries

	As of September 30, 2021	As of September 30, 2022
Consolidated subsidiaries	160	174

Our major consolidated subsidiaries (and their main businesses) are Mizuho Bank, Ltd. (banking business), Mizuho Trust & Banking Co., Ltd. (trust business and banking business) and Mizuho Securities Co., Ltd. (securities business).

(C) Corporations providing financial services for which Article 9 of the FSA Notice No. 20 is applicable

None as of September 30, 2021 and 2022.

(D) Companies that are in the bank holding company's corporate group but not included in the scope of accounting consolidation and companies that are not in the bank holding company's corporate group but included in the scope of accounting consolidation

None as of September 30, 2021 and 2022.

(E) Restrictions on transfer of funds or capital within the bank holding company's corporate group

None as of September 30, 2021 and 2022.

(F) Names of any other financial institutions, etc., classified as subsidiaries or other members of the bank holding company that are deficient in regulatory capital

None as of September 30, 2021 and 2022.

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ Risk-based Capital

(1) Composition of Capital, etc.

(A) CC1: Composition of Capital Disclosure

(Millions of yen, except percentage)

Basel III Template		(millions of yen, except percentage)		
		a	b	c
		As of September 30, 2021	As of September 30, 2022	Reference to Template CC2
Common Equity Tier 1 capital: instruments and reserves (1)				
1a+2-1c-26	Directly issued qualifying common share capital plus related stock surplus and retained earnings	7,984,632	8,258,929	
1a	of which: capital and stock surplus	3,382,092	3,386,156	
2	of which: retained earnings	4,712,250	4,989,214	
1c	of which: treasury stock (-)	8,164	8,552	
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	101,545	107,889	
	of which: other than above	-	-	
1b	Subscription rights to common shares	95	5	
3	Accumulated other comprehensive income and other disclosed reserves	1,437,480	556,363	(a)
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	18,653	488	
6	Common Equity Tier 1 capital: instruments and reserves (A)	9,440,861	8,815,785	
Common Equity Tier 1 capital: regulatory adjustments (2)				
8+9	Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights)	446,850	455,114	
8	of which: goodwill (net of related tax liability, including those equivalent)	64,082	67,169	
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	382,767	387,945	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	59,311	22,138	
11	Deferred gains or losses on derivatives under hedge accounting	6,575	(414,022)	
12	Shortfall of eligible provisions to expected losses	-	-	
13	Securitization gain on sale	1	-	
14	Gains and losses due to changes in own credit risk on fair valued liabilities	16,269	63,450	
15	Net defined benefit asset	666,332	589,279	
16	Investments in own shares (excluding those reported in the net assets section)	1,941	2,084	
17	Reciprocal cross-holdings in common equity	-	-	
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above the 10% threshold)	-	-	

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

CC1: Composition of Capital Disclosure (Continued)

19+20+21	Amount exceeding the 10% threshold on specified items		-	-	
19		of which: significant investments in the common stock of financials	-	-	
20		of which: mortgage servicing rights	-	-	
21		of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	
22	Amount exceeding the 15% threshold on specified items		-	-	
23		of which: significant investments in the common stock of financials	-	-	
24		of which: mortgage servicing rights	-	-	
25		of which: deferred tax assets arising from temporary differences (net of related tax liability)	-	-	
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions		-	-	
28	Common Equity Tier 1 capital: regulatory adjustments (B)		1,197,282	718,045	
Common Equity Tier 1 capital (CET1)					
29	Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)		8,243,579	8,097,740	
Additional Tier 1 capital: instruments (3)					
30	31a	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown	-	-	
	31b	Subscription rights to Additional Tier 1 instruments	-	-	
	32	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,873,000	1,643,000	
		Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	-	
34-35	Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)		22,407	16,720	
33+35	Eligible Tier 1 capital instruments subject to phase-out arrangements included in Additional Tier 1 capital: instruments		-	/	
33		of which: directly issued capital instruments subject to phase out from Additional Tier 1	-	/	
35		of which: instruments issued by subsidiaries subject to phase out	-	/	
36	Additional Tier 1 capital: instruments (D)		1,895,407	1,659,720	
Additional Tier 1 capital: regulatory adjustments					
37	Investments in own Additional Tier 1 instruments		4,500	4,600	
38	Reciprocal cross-holdings in Additional Tier 1 instruments		-	-	
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)		-	-	
40	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)		36,078	19,683	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions		-	-	
43	Additional Tier 1 capital: regulatory adjustments (E)		40,578	24,283	
Additional Tier 1 capital (AT1)					
44	Additional Tier 1 capital ((D)-(E)) (F)		1,854,829	1,635,436	

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

CC1: Composition of Capital Disclosure (Continued)

Tier 1 capital (T1 = CET1 + AT1)				
45	Tier 1 capital (T1 = CET1 + AT1) ((C) + (F))	(G)	10,098,408	9,733,177
Tier 2 capital: instruments and provisions (4)				
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown		-	-
	Subscription rights to Tier 2 instruments		-	-
	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards		1,516,408	1,274,185
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities		83,548	64,677
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)		8,921	3,575
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:instruments and provisions		168,706	/
47	of which: directly issued capital instruments subject to phase out from Tier 2		23,105	/
49	of which: instruments issued by subsidiaries subject to phase out		145,600	/
50	Total of general allowance for loan losses and eligible provisions included in Tier 2		65,355	148,675
50a	of which: general allowance for loan losses		4,910	4,970
50b	of which: eligible provisions		60,444	143,705
51	Tier 2 capital: instruments and provisions	(H)	1,842,940	1,491,112
Tier 2 capital: regulatory adjustments (5)				
52	Investments in own Tier 2 instruments		11,176	3,719
53	Reciprocal cross-holdings in Tier 2 instruments and other TLAC liabilities		-	-
54	Investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)		-	-
54a	Investments in the other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued common share capital of the entity: amount previously designated for the 5% threshold but that no longer meets the conditions		3,147	3,972
55	Significant investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)		-	-
57	Tier 2 capital: regulatory adjustments	(I)	14,324	7,692
Tier 2 capital (T2)				
58	Tier 2 capital (T2) ((H)-(I))	(J)	1,828,616	1,483,420
Total capital (TC = T1 + T2)				
59	Total capital (TC = T1 + T2) ((G) + (J))	(K)	11,927,024	11,216,597
Risk weighted assets (6)				
60	Risk weighted assets	(L)	67,147,718	71,336,840

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

CC1: Composition of Capital Disclosure (Continued)

Capital ratio and buffers (consolidated) (7)				
61	Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	12.27%	11.35%	
62	Tier 1 capital ratio (consolidated) ((G)/(L))	15.03%	13.64%	
63	Total capital ratio (consolidated) ((K)/(L))	17.76%	15.72%	
64	Total of bank CET1 specific buffer requirements	3.51%	3.51%	
65	of which: capital conservation buffer requirement	2.50%	2.50%	
66	of which: countercyclical buffer requirement	0.01%	0.01%	
67	of which: bank G-SIB/D-SIB additional requirements	1.00%	1.00%	
68	CET1 available after meeting the bank's minimum capital requirements	7.77%	6.85%	
Regulatory adjustments (8)				
72	Non-significant investments in the capital and other TLAC liabilities of other financials that are below the thresholds for deduction (before risk weighting)	482,616	483,795	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	316,598	363,079	
74	Mortgage servicing rights that are below the thresholds for deduction (before risk weighting)	-	-	
75	Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	215,851	751,033	
Provisions included in Tier 2 capital: instruments and provisions (9)				
76	Provisions (general allowance for loan losses)	4,910	4,970	
77	Cap on inclusion of provisions (general allowance for loan losses)	45,717	55,628	
78	Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil")	60,444	143,705	
79	Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	335,369	351,868	
Capital instruments subject to phase-out arrangements (10)				
82	Current cap on AT1 instruments subject to phase-out arrangements	208,313	/	
83	Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	-	/	
84	Current cap on T2 instruments subject to phase-out arrangements	168,706	/	
85	Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	26,688	/	

Notes:

1. The above figures are calculated based on the international standard applied on a consolidated basis under the FSA Notice No. 20.
2. As an external audit of calculating the consolidated capital adequacy ratio, we underwent an examination under the procedures agreed with by Ernst & Young ShinNihon LLC, on the basis of "Practical guidance on agreed-upon procedures for the calculation of capital adequacy ratio and leverage ratio" (Practical Guideline for specialized fields No. 4465 of the Japanese Institute of Certified Public Accountants). Note that this examination is not a part of the audit performed on our consolidated financial statements or internal controls over financial reporting. Ernst & Young ShinNihon LLC does not give its opinion or conclusion concerning the capital adequacy ratio or our internal control structure regarding the calculation of the capital adequacy ratio. Instead, it performs an examination to the extent both of us agreed to and reports the results to us.

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(B) CC2:Reconciliation of regulatory capital to consolidated balance sheet

(Millions of yen)			c	d
Items	a	b		
	Consolidated balance sheet as in published financial statements	Consolidated balance sheet as in published financial statements		
	As of September 30, 2021	As of September 30, 2022		
(Assets)				
Cash and Due from Banks	47,075,429	54,458,168		
Call Loans and Bills Purchased	330,455	1,231,117		
Receivables under Resale Agreements	16,932,692	14,870,926		
Guarantee Deposits Paid under Securities Borrowing Transactions	2,412,626	2,357,494		
Other Debt Purchased	3,137,520	3,856,777		
Trading Assets	12,610,648	19,649,112		6-a
Money Held in Trust	637,862	560,762		
Securities	43,725,034	38,412,009		2-b, 6-b
Loans and Bills Discounted	82,198,528	92,119,481		6-c
Foreign Exchange Assets	2,228,808	3,251,206		
Derivatives other than for Trading Assets	1,407,561	4,192,965		6-d
Other Assets	5,296,681	9,147,569		6-e
Tangible Fixed Assets	1,118,837	1,115,671		
Intangible Fixed Assets	603,477	610,368		2-a
Net Defined Benefit Asset	959,987	847,771		3
Deferred Tax Assets	27,842	413,040		4-a
Customers' Liabilities for Acceptances and Guarantees	7,085,422	9,733,515		
Reserves for Possible Losses on Loans	(594,023)	(700,532)		
Reserve for Possible Losses on Investments	(1)	(1)		
Total Assets	227,195,390	256,127,425		
(Liabilities)				
Deposits	129,291,662	142,447,797		
Negotiable Certificates of Deposit	19,215,068	21,823,004		
Call Money and Bills Sold	1,431,315	1,572,353		
Payables under Repurchase Agreements	22,277,769	23,766,031		
Guarantee Deposits Received under Securities Lending Transactions	1,229,187	1,228,757		
Commercial Paper	1,969,424	1,574,288		
Trading Liabilities	6,464,003	14,822,746		6-f
Borrowed Money	7,495,869	2,990,638		8-a
Foreign Exchange Liabilities	500,486	675,373		
Short-term Bonds	543,561	498,772		
Bonds and Notes	10,513,503	11,628,828		8-b
Due to Trust Accounts	1,182,263	1,138,586		
Derivatives other than for Trading Liabilities	1,480,764	4,995,676		6-g
Other Liabilities	6,469,900	7,965,234		
Reserve for Bonus Payments	58,833	69,600		
Reserve for Variable Compensation	1,014	1,186		
Net Defined Benefit Liability	71,775	71,418		
Reserve for Director and Corporate Auditor Retirement Benefits	488	472		
Reserve for Possible Losses on Sales of Loans	181	8,068		
Reserve for Contingencies	8,562	10,369		
Reserve for Reimbursement of Deposits	19,901	15,650		
Reserve for Reimbursement of Debentures	12,157	8,965		
Reserves under Special Laws	3,127	3,131		
Deferred Tax Liabilities	166,823	21,198		4-b
Deferred Tax Liabilities for Revaluation	61,436	59,704		4-c
Reserve for Land				
Acceptances and Guarantees	7,085,422	9,733,515		
Total Liabilities	217,554,505	247,131,369		

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Net Assets)			
Common Stock	2,256,767	2,256,767	1-a
Capital Surplus	1,125,324	1,129,388	1-b
Retained Earnings	4,712,422	4,989,307	1-c
Treasury Stock	(8,164)	(8,552)	1-d
Total Shareholders' Equity	8,086,349	8,366,911	
Net Unrealized Gains (Losses) on Other Securities	1,154,756	118,757	
Deferred Gains or Losses on Hedges	(743)	(96,220)	5
Revaluation Reserve for Land	135,297	131,572	
Foreign Currency Translation Adjustments	(80,968)	256,338	
Remeasurements of Defined Benefit Plans	229,137	145,929	
Own Credit Risk Adjustments, Net of Tax	-	(13)	
Total Accumulated Other Comprehensive Income	1,437,480	556,363	(a)
Stock Acquisition Rights	95	5	
Non-Controlling Interests	116,959	72,774	7
Total Net Assets	9,640,884	8,996,055	
Total Liabilities and Net Assets	227,195,390	256,127,425	

Note:

The regulatory scope of consolidation is the same as the accounting scope of consolidation.

Appended template

1. Shareholders' equity

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2021	As of September 30, 2022	Remarks
1-a	Common stock	2,256,767	2,256,767	
1-b	Capital surplus	1,125,324	1,129,388	
1-c	Retained earnings	4,712,422	4,989,307	
1-d	Treasury stock	(8,164)	(8,552)	
	Total shareholders' equity	8,086,349	8,366,911	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2021	As of September 30, 2022	Remarks
	Directly issued qualifying common share capital plus related stock surplus and retained earnings	8,086,177	8,366,818	Shareholders' equity attributable to common shares (before adjusting national specific regulatory adjustments (earnings to be distributed))
1a	of which: capital and stock surplus	3,382,092	3,386,156	
2	of which: retained earnings	4,712,250	4,989,214	
1c	of which: treasury stock (-)	8,164	8,552	
	of which: other than above	-	-	
31a	Directly issued qualifying additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown	-	-	

2. Intangible fixed assets

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2021	As of September 30, 2022	Remarks
2-a	Intangible fixed assets	603,477	610,368	
2-b	Securities	43,725,034	38,412,009	
	of which: share of goodwill of companies accounted for using the equity method	9,388	12,304	Share of goodwill of companies accounted for using the equity method
	Income taxes related to above	(166,015)	(167,558)	

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2021	As of September 30, 2022	Remarks
8	Goodwill (net of related tax liability, including those equivalent)	64,082	67,169	
9	Other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	382,767	387,945	Software and other
	Mortgage servicing rights (net of related tax liability)	-	-	
20	Amount exceeding the 10% threshold on specified items	-	-	
24	Amount exceeding the 15% threshold on specified items	-	-	
74	Mortgage servicing rights that are below the thresholds for deduction (before risk weighting)	-	-	

3. Net defined benefit asset

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2021	As of September 30, 2022	Remarks
3	Net defined benefit asset	959,987	847,771	
	Income taxes related to above	(293,654)	(258,491)	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2021	As of September 30, 2022	Remarks
15	Net defined benefit asset	666,332	589,279	

4. Deferred tax assets

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2021	As of September 30, 2022	Remarks
4-a	Deferred tax assets	27,842	413,040	
4-b	Deferred tax liabilities	166,823	21,198	
4-c	Deferred tax liabilities for revaluation reserve for land	61,436	59,704	
	Tax effects on intangible fixed assets	166,015	167,558	
	Tax effects on net defined benefit asset	293,654	258,491	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2021	As of September 30, 2022	Remarks
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	59,311	22,138	This item does not agree with the amount reported on the consolidated balance sheet due to offsetting of assets and liabilities.
	Deferred tax assets that rely on future profitability arising from temporary differences (net of related tax liability)	215,851	751,033	This item does not agree with the amount reported on the consolidated balance sheet due to offsetting of assets and liabilities.
21	Amount exceeding the 10% threshold on specified items	-	-	
25	Amount exceeding the 15% threshold on specified items	-	-	
75	Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting)	215,851	751,033	

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

5. Deferred gains or losses on derivatives under hedge accounting

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2021	As of September 30, 2022	Remarks
5	Deferred gains or losses on hedges	(743)	(96,220)	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2021	As of September 30, 2022	Remarks
11	Deferred gains or losses on derivatives under hedge accounting	6,575	(414,022)	Excluding those items whose valuation differences arising from hedged items are recognized as "Total accumulated other comprehensive income"

6. Items associated with investments in the capital of financial institutions

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2021	As of September 30, 2022	Remarks
6-a	Trading assets	12,610,648	19,649,112	Including trading account securities and derivatives for trading assets
6-b	Securities	43,725,034	38,412,009	
6-c	Loans and bills discounted	82,198,528	92,119,481	Including subordinated loans
6-d	Derivatives other than for trading assets	1,407,561	4,192,965	
6-e	Other assets	5,296,681	9,147,569	Including money invested
6-f	Trading liabilities	6,464,003	14,822,746	Including trading account securities sold
6-g	Derivatives other than for trading liabilities	1,480,764	4,995,676	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2021	As of September 30, 2022	Remarks
	Investments in own capital instruments	17,618	10,404	
16	Common equity Tier 1 capital	1,941	2,084	
37	Additional Tier 1 capital	4,500	4,600	
52	Tier 2 capital	11,176	3,719	
	Reciprocal cross-holdings in the capital of banking, financial and insurance entities	-	-	
17	Common equity Tier 1 capital	-	-	
38	Additional Tier 1 capital	-	-	
53	Tier 2 capital and other TLAC liabilities	-	-	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	485,763	487,767	
18	Common equity Tier 1 capital	-	-	
39	Additional Tier 1 capital	-	-	
54	Tier 2 capital and other TLAC liabilities	-	-	
54a	Investments in the other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued common share capital of the entity: amount previously designated for the 5% threshold but that no longer meets the conditions	3,147	3,972	
72	Non-significant investments in the capital and other TLAC liabilities of other financials that are below the thresholds for deduction (before risk weighting)	482,616	483,795	

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions	352,676	382,762	
19	Amount exceeding the 10% threshold on specified items	-	-	
23	Amount exceeding the 15% threshold on specified items	-	-	
40	Additional Tier 1 capital	36,078	19,683	
55	Tier 2 capital and other TLAC liabilities	-	-	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	316,598	363,079	

7. Non-Controlling interests

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2021	As of September 30, 2022	Remarks
7	Non-Controlling interests	116,959	72,774	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2021	As of September 30, 2022	Remarks
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	18,653	488	After reflecting amounts eligible for inclusion (Non-Controlling Interest after adjustments)
30-31ab-32	Qualifying additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	-	-	After reflecting amounts eligible for inclusion (Non-Controlling Interest after adjustments)
34-35	Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)	22,407	16,720	After reflecting amounts eligible for inclusion (Non-Controlling Interest after adjustments)
46	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities	83,548	64,677	After reflecting amounts eligible for inclusion (Non-Controlling Interest after adjustments)
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	8,921	3,575	After reflecting amounts eligible for inclusion (Non-Controlling Interest after adjustments)

8. Other capital instruments

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2021	As of September 30, 2022	Remarks
8-a	Borrowed money	7,495,869	2,990,638	
8-b	Bonds and notes	10,513,503	11,628,828	
	Total	18,009,372	14,619,466	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2021	As of September 30, 2022	Remarks
32	Directly issued qualifying additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,873,000	1,643,000	
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,516,408	1,274,185	

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ **Summary of Risk-weighted Assets (RWA)**

(1) Summary of RWA

(A) OV1: Overview of Risk-weighted Assets (RWA)

		(Millions of yen)			
Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of September 30, 2022	As of September 30, 2021	As of September 30, 2022	As of September 30, 2021
1	Credit risk (excluding counterparty credit risk)	44,145,834	41,275,421	3,724,335	3,483,531
2	of which: standardized approach (SA)	2,359,110	1,892,684	188,728	151,414
3	of which: internal rating-based (IRB) approach	40,139,326	37,812,051	3,403,814	3,206,461
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,647,397	1,570,685	131,791	125,654
4	Counterparty credit risk (CCR)	5,051,051	4,219,942	411,149	343,434
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	379,034	206,570	31,457	17,086
6	of which: expected positive exposure (EPE) method	1,118,290	1,199,922	93,990	100,653
	of which: credit valuation adjustment (CVA) risk	2,057,540	1,823,733	164,603	145,898
	of which: central counterparty-related	313,362	175,461	25,069	14,036
	Others	1,182,824	814,254	96,029	65,758
7	Equity positions in banking book under market-based approach	3,840,876	4,119,148	325,706	349,303
8	Equity investments in funds - Look-through approach	4,282,522	5,764,047	362,216	487,760
9	Equity investments in funds - Mandate-based approach	-	-	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds - Simple approach (subject to 400% RW)	836,976	491,934	70,975	41,716
10	Equity investments in funds - Fall-back approach	132,244	269,934	10,688	21,604
11	Settlement risk	9,948	19,765	827	1,675
12	Securitization exposures in banking book	1,302,509	1,060,025	104,200	84,802
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,134,880	863,250	90,790	69,060
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	166,774	196,167	13,341	15,693
15	of which: Securitisation standardised approach (SEC-SA)	263	251	21	20
	of which: 1250% risk weight is applied	591	356	47	28
16	Market risk	2,581,676	2,375,853	206,534	190,068
17	of which: standardized approach (SA)	1,026,871	1,284,799	82,149	102,783
18	of which: internal model approaches (IMA)	1,554,805	1,091,053	124,384	87,284
19	Operational risk	3,289,168	3,220,395	263,133	257,631
20	of which: basic indicator approach	886,917	820,929	70,953	65,674
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	2,402,251	2,399,465	192,180	191,957
23	Exposures of specified items not subject to regulatory adjustments	2,785,282	1,331,126	227,179	110,289
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	71,336,840	67,147,718	5,706,947	5,371,817

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(B) Credit Risk-weighted Assets by Asset Class and Ratings Segment

(Billions of yen)

	As of September 30, 2021			As of September 30, 2022		
	EAD	RWA	RW(%)	EAD	RWA	RW(%)
IRB approach	220,066.2	48,019.6	21.82	241,382.6	51,863.4	21.48
Corporate, etc.	203,275.7	33,653.1	16.55	224,716.4	37,342.5	16.61
Corporate (except specialized lending)	98,781.4	30,913.7	31.29	113,929.2	33,641.8	29.52
Ratings A1-B2	73,303.1	15,212.6	20.75	85,449.5	17,372.0	20.33
Ratings C1-D3	22,907.3	13,463.6	58.77	25,936.6	13,835.8	53.34
Ratings E1-E2	1,319.4	1,760.6	133.43	1,455.5	1,972.7	135.53
Ratings E2R-H1	1,251.5	476.7	38.09	1,087.5	461.2	42.4
Sovereign	97,370.1	823.3	0.84	99,988.9	974.6	0.97
Ratings A1-B2	97,172.5	678.7	0.69	99,734.8	804.2	0.8
Ratings C1-D3	189.7	134.5	70.91	239.9	146.3	60.99
Ratings E1-E2	7.9	10.0	127.46	14.0	24.0	171.23
Ratings E2R-H1	0.0	0.0	33.12	0.0	0.0	32.59
Bank	6,796.0	1,573.0	23.14	10,383.7	2,255.6	21.72
Ratings A1-B2	6,425.9	1,345.8	20.94	9,890.5	1,968.5	19.9
Ratings C1-D3	362.5	209.0	57.65	482.2	259.0	53.71
Ratings E1-E2	6.5	17.8	274.29	6.5	25.7	396.29
Ratings E2R-H1	1.0	0.3	33.12	4.4	2.3	52.78
Specialized lending	328.0	343.0	104.55	414.4	470.4	113.49
Retail	9,919.6	3,016.2	30.4	9,508.2	2,815.6	29.61
Residential mortgage	7,944.2	2,078.3	26.16	7,702.1	1,953.4	25.36
Qualifying revolving loan	556.9	454.9	81.68	534.4	447.6	83.75
Other retail	1,418.4	482.9	34.04	1,271.6	414.6	32.6
Equities	5,015.2	9,629.0	191.99	4,435.5	8,649.2	194.99
PD/LGD approach	3,633.5	5,157.4	141.93	3,093.3	4,318.0	139.59
Market-based approach	1,381.7	4,471.6	323.63	1,342.2	4,331.2	322.68
Regarded-method exposure						
Securitizations						
Others	1,855.5	1,721.1	92.75	2,722.3	3,055.9	112.25
Standardized approach	5,262.3	3,584.0	68.1	6,363.5	4,380.6	68.83
Equity investments in funds	2,527.5	6,888.5	272.53	2,321.4	5,548.5	239
Securitization exposures	5,168.2	1,060.0	20.51	6,388.6	1,302.5	20.38
CVA risk	/	1,823.7	/	/	2,057.5	/
Central counterparty-related	/	175.4	/	/	313.3	/
Total	233,024.3	61,551.4	25.55	256,456.3	65,465.9	24.6

Note1: "Specialized lending" is specialized lending exposure under supervisory slotting criteria.

Note2: "Equity investments in funds" is total of look-through approach, mandate-based approach, simple approach and fall-back approach.

Note3: "Equity investments in funds" and "Securitization exposures" as of September 30, 2019 are disclosed out of IRB approach due to revision of FSA Notice No.20.

<Reference>The following table sets forth information with respect to the definition of obligor ratings:

Obligor ratings (major category)	Definition of ratings	Classification
A1-A3	Obligors whose certainty of debt fulfillment is very high, hence their level of credit risk is excellent.	Investment grade zone
B1-B2	Obligors whose certainty of debt fulfillment poses no problems for the foreseeable future, hence their level of credit risk is sufficient.	
C1-C3	Obligors whose certainty of debt fulfillment and their level of credit risk pose no problems for the foreseeable future.	Non-investment grade zone
D1-D3	Obligors whose current certainty of debt fulfillment poses no problems, however, their resistance to future changes in business environment is low.	
E1	Obligors who require close watching going forward because there are problems with their borrowing conditions, such as reduced or suspended interest payments, problems with fulfillment such as de facto postponements of principal or interest payments, or problems with their financial positions as a result of their poor or unstable business conditions.	Default
E2		
R*		
F1	Obligors who are not yet bankrupt but are in financial difficulties and are deemed to be very likely to go bankrupt in the future because they are finding it difficult to make progress in implementing their management improvement plans (including obligors who are receiving ongoing support from financial institutions).	
G1	Obligors who have not yet gone legally or formally bankrupt but who are substantially bankrupt because they are in serious financial difficulties and are not deemed to be capable of restructuring.	
H1	Obligors who have already gone bankrupt, from both a legal and/or formal perspective.	

* Obligors who have loans in need of monitoring (restructured loans and loans past due for three months or more) out of the obligors who require close watching going forward

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ Credit Risk

(1) Quantitative Disclosure on Credit Risk

Counterparty credit risk exposures, securitization exposures, and regarded-method exposures are excluded from the amount of credit risk exposures below.

(A) CR1: Credit Quality of Assets

(Millions of yen)

		As of September 30, 2021			
		a	b	c	d
		Gross carrying values of			
		Defaulted exposures	Non-defaulted exposures	Reserve	Net values (a+b-c)
On-balance sheet exposures					
1	Loans	1,207,556	79,246,566	529,293	79,924,829
2	Debt securities	12,865	36,338,161	-	36,351,027
3	Other on-balance sheet debt exposures	1,862	51,150,652	3,090	51,149,424
4	Total on-balance sheet exposures (1+2+3)	1,222,285	166,735,380	532,384	167,425,281
Off-balance sheet exposures					
5	Guarantees	43,547	7,041,858	45,845	7,039,560
6	Commitments	81,755	32,831,297	-	32,913,053
7	Total off-balance sheet exposures (5+6)	125,303	39,873,155	45,845	39,952,613
Total					
8	Total assets (4+7)	1,347,588	206,608,536	578,229	207,377,895

Notes: 1. Other on-balance sheet debt exposures include deposits, call loans, bills purchased, other debt purchased, money held in trust and foreign exchange assets, etc.

2. Defaulted exposures include restructured loans, loans past due for three months or more, loans to bankrupt borrowers and so on.

3. Reserve corresponds to the amount of reserves for possible loan losses

(Millions of yen)

		As of September 30, 2022			
		a	b	c	d
		Gross carrying values of			
		Defaulted exposures	Non-defaulted exposures	Reserve	Net values (a+b-c)
On-balance sheet exposures					
1	Loans	1,078,414	88,578,051	610,589	89,045,877
2	Debt securities	11,568	32,306,005	-	32,317,574
3	Other on-balance sheet debt exposures	10,674	60,509,871	6,455	60,514,090
4	Total on-balance sheet exposures (1+2+3)	1,100,657	181,393,929	617,044	181,877,542
Off-balance sheet exposures					
5	Guarantees	55,228	9,716,019	57,001	9,714,246
6	Commitments	55,389	38,692,289	-	38,747,679
7	Total off-balance sheet exposures (5+6)	110,618	48,408,309	57,001	48,461,925
Total					
8	Total assets (4+7)	1,211,275	229,802,238	674,046	230,339,468

Notes: 1. Other on-balance sheet debt exposures include deposits, call loans, bills purchased, other debt purchased, money held in trust and foreign exchange assets, etc.

2. Defaulted exposures include restructured loans, loans past due for three months or more, loans to bankrupt borrowers and so on.

3. Reserve corresponds to the amount of reserves for possible loan losses

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(B) CR2: Changes in Defaulted Loans and Debt Securities

(Millions of yen)

		As of September 30, 2021
No.		Exposure
1	Defaulted loans and debt securities as of March 31, 2021	1,243,701
2		Defaulted 165,918
3	Breakdown of changes in loans and debt securities during this reporting period	Returned to non-defaulted status 69,607
4		Amounts written off 15,025
5		Other changes (102,700)
6	Defaulted loans and debt securities as of September 30, 2021 (1+2-3-4+5)	1,222,285

Note: Other changes corresponds to the amount of variation in defaulted exposures arising from debt recovery and additional credit to defaulted obligors, etc.

(Millions of yen)

		As of September 30, 2022
No.		Exposure
1	Defaulted loans and debt securities as of March 31, 2022	1,200,747
2		Defaulted 156,976
3	Breakdown of changes in loans and debt securities during this reporting period	Returned to non-defaulted status 66,758
4		Amounts written off 7,864
5		Other changes (182,442)
6	Defaulted loans and debt securities as of September 30, 2022 (1+2-3-4+5)	1,100,657

Note: Other changes corresponds to the amount of variation in defaulted exposures arising from debt recovery and additional credit to defaulted obligors, etc.

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(2) Credit Risk under Internal Ratings-Based (IRB) Approach

(i) Quantitative Disclosure on Credit Risk under Internal Ratings-based Approach

(A) CR6: IRB - Credit Risk Exposures by Portfolio and PD Range

(Millions of yen, %, number in the thousands, year)													
		a	b	c	d	e	f	g	h	i	j	k	l
		Original on-balance sheet gross exposure	Off-balance sheet exposures pre CCF	Average CCF	EAD post CRM and post-CCF	Average PD	Number of obligors	Average LGD	Average maturity	RWA	RWA density	EL	Provisions
PD scale		As of September 30, 2021											
Sovereign													
1	0.00 to <0.15	78,745,397	252,121	77.82	80,835,195	0.00	0.2	37.89	1.6	506,348	0.62	705	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/
3	0.25 to <0.50	8,284	-	-	1,583	0.27	0.0	31.01	3.5	649	41.05	1	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	210,105	1,736	75.00	179,818	0.91	0.0	37.86	1.6	118,203	65.73	621	/
6	2.50 to <10.00	43,113	1,600	74.99	7,835	6.30	0.0	37.88	1.0	9,546	121.82	187	/
7	10.00 to <100.00	3,592	-	-	151	15.12	0.0	5.19	1.6	37	24.51	1	/
8	100.00 (Default)	653	-	-	0	100.00	0.0	96.42	1.0	0	31.25	0	/
9	Sub-total	79,011,146	255,459	77.78	81,024,584	0.00	0.2	37.89	1.6	634,784	0.78	1,517	1,452
Banks													
1	0.00 to <0.15	4,248,623	714,236	59.65	5,190,262	0.05	0.3	37.72	2.4	972,934	18.74	899	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/
3	0.25 to <0.50	108,360	111,140	63.73	191,107	0.41	0.0	36.91	1.2	74,353	38.90	262	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	129,366	44,583	54.94	134,936	1.21	0.0	36.13	0.9	88,603	65.66	592	/
6	2.50 to <10.00	23,681	5,459	74.94	23,956	3.99	0.0	41.53	2.6	33,669	140.54	443	/
7	10.00 to <100.00	-	-	-	-	-	-	-	-	-	-	-	/
8	100.00 (Default)	1,015	-	-	1,015	100.00	0.0	96.42	5.0	317	31.25	953	/
9	Sub-total	4,511,048	875,418	60.02	5,541,278	0.12	0.5	37.68	2.4	1,169,877	21.11	3,152	3,017
Corporate (except SME and specialized lending)													
1	0.00 to <0.15	43,662,973	29,014,603	73.84	65,567,616	0.06	7.3	38.16	2.3	12,642,543	19.28	16,918	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/
3	0.25 to <0.50	8,213,596	3,357,161	74.80	10,244,965	0.36	8.0	33.06	2.4	4,468,891	43.62	12,420	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	4,687,304	1,490,010	74.91	5,386,878	1.20	4.2	32.38	2.6	3,780,626	70.18	20,885	/
6	2.50 to <10.00	1,992,626	1,029,907	71.15	2,079,783	3.84	208.8	32.85	2.5	2,076,952	99.86	26,283	/
7	10.00 to <100.00	587,210	139,080	78.82	511,694	15.12	3.5	29.94	2.3	752,893	147.13	23,174	/
8	100.00 (Default)	1,004,827	119,432	69.88	1,067,577	100.00	0.6	33.74	2.4	385,528	36.11	329,453	/
9	Sub-total	60,148,539	35,150,195	73.91	84,858,515	1.61	232.7	36.94	2.3	24,107,435	28.40	429,135	410,729
SME													
1	0.00 to <0.15	261,792	52,330	74.43	304,879	0.08	0.0	35.39	3.0	60,648	19.89	86	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/
3	0.25 to <0.50	1,343,820	61,363	74.46	1,341,992	0.38	6.4	24.26	3.1	396,804	29.56	1,239	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	1,229,586	60,834	86.55	1,234,306	1.19	4.8	21.76	3.2	519,764	42.10	3,284	/
6	2.50 to <10.00	511,142	19,633	77.36	501,606	3.28	77.3	20.80	3.4	262,639	52.35	3,514	/
7	10.00 to <100.00	215,146	4,212	71.80	199,102	15.12	1.7	18.38	3.0	152,828	76.75	5,535	/
8	100.00 (Default)	162,832	2,033	79.50	150,013	100.00	1.0	35.19	2.3	48,668	32.44	48,907	/
9	Sub-total	3,724,320	200,409	78.40	3,731,899	5.80	91.5	24.00	3.1	1,441,353	38.62	62,569	59,885
Specialized Lending													
1	0.00 to <0.15	3,851,927	358,402	76.37	3,707,931	0.07	0.5	32.82	4.2	965,457	26.03	970	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/
3	0.25 to <0.50	956,514	357,453	75.18	1,056,967	0.36	0.1	37.32	4.3	691,513	65.42	1,430	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	508,795	161,555	74.18	368,625	0.93	0.0	40.65	3.9	356,410	96.68	1,403	/
6	2.50 to <10.00	87,698	130,183	75.08	111,763	3.73	0.0	33.81	3.6	127,973	114.50	1,422	/
7	10.00 to <100.00	72,425	5,408	76.81	49,328	15.12	0.0	34.26	3.5	87,523	177.42	2,556	/
8	100.00 (Default)	27,400	113	100.00	27,105	100.00	0.0	59.85	3.7	12,439	45.89	15,228	/
9	Sub-total	5,504,762	1,013,116	75.44	5,321,722	0.91	0.8	34.43	4.1	2,241,318	42.11	23,012	22,025
Equities (PD/LGD approach)													
1	0.00 to <0.15	3,105,696	19,686	100.00	3,125,383	0.04	0.9	90.00	5.0	3,164,949	101.26	/	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	/	/
3	0.25 to <0.50	102,916	-	-	102,916	0.34	0.5	90.00	5.0	176,008	171.02	/	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/
5	0.75 to <2.50	34,985	-	-	34,985	1.14	0.2	90.00	5.0	93,194	266.37	/	/
6	2.50 to <10.00	32,598	-	-	32,598	3.69	0.1	90.00	5.0	121,502	372.71	/	/
7	10.00 to <100.00	7,813	-	-	7,813	15.12	0.0	90.00	5.0	52,164	667.58	/	/
8	100.00 (Default)	50,273	-	-	50,273	100.00	0.1	90.00	5.0	565,582	1,124.99	/	/
9	Sub-total	3,334,285	19,686	100.00	3,353,972	1.63	2.0	90.00	5.0	4,173,401	124.43	/	/

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen, %, number in the thousands, year)													
	a	b	c	d	e	f	g	h	i	j	k	l	
PD scale	Original on-balance sheet gross exposure	Off-balance sheet exposures pre CCF	Average CCF	EAD post CRM and post-CCF	Average PD	Number of obligors	Average LGD	Average maturity	RWA	RWA density	EL	Provisions	
As of September 30, 2021													
Purchased receivables (Corporate, etc.) - Default Risk Equivalent													
1	0.00 to <0.15	2,197,811	213,761	77.99	2,364,336	0.06	0.6	38.24	1.3	291,360	12.32	591	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/
3	0.25 to <0.50	424,816	66,145	78.84	476,969	0.34	0.2	37.88	1.2	179,477	37.62	617	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	82,885	25,278	77.98	102,598	1.31	0.0	37.88	2.0	80,349	78.31	510	/
6	2.50 to <10.00	52,246	8,967	75.07	58,978	3.54	0.0	37.88	1.5	60,652	102.83	792	/
7	10.00 to <100.00	864	-	-	864	15.12	0.0	37.88	2.1	1,587	183.73	49	/
8	100.00 (Default)	465	-	-	465	100.00	0.0	31.10	1.2	186	40.00	129	/
9	Sub-total	2,759,088	314,153	78.09	3,004,211	0.24	1.0	38.16	1.3	613,614	20.42	2,691	2,576
Purchased receivables (Retail) - Default Risk Equivalent													
1	0.00 to <0.15	-	-	-	-	-	-	-	-	-	-	-	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/
3	0.25 to <0.50	-	-	-	-	-	-	-	-	-	-	-	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	-	-	-	-	-	-	-	-	-	-	-	/
6	2.50 to <10.00	-	-	-	-	-	-	-	-	-	-	-	/
7	10.00 to <100.00	-	-	-	-	-	-	-	-	-	-	-	/
8	100.00 (Default)	-	-	-	-	-	-	-	-	-	-	-	/
9	Sub-total	-	-	-	-	-	-	-	-	-	-	-	-
Purchased receivables (Dilution Risk Equivalent)													
1	0.00 to <0.15	1,155,486	37,409	100.00	1,192,896	0.06	0.0	37.79	-	134,856	11.30	285	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/
3	0.25 to <0.50	167,085	2,240	100.00	169,325	0.31	0.0	37.88	-	55,832	32.97	198	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	35,251	-	-	35,251	1.34	0.0	37.63	-	23,922	67.86	179	/
6	2.50 to <10.00	32,386	16,792	100.00	49,179	3.12	0.0	37.88	-	33,612	68.34	389	/
7	10.00 to <100.00	525	-	-	525	15.12	0.0	37.88	-	910	173.11	30	/
8	100.00 (Default)	21,376	-	-	21,376	100.00	0.0	52.41	-	12,428	58.14	10,209	/
9	Sub-total	1,412,111	56,443	100.00	1,468,554	1.68	0.1	38.01	-	261,563	17.81	11,292	/
Retail – qualifying revolving retail exposures (QRRE)													
1	0.00 to <0.15	-	-	-	-	-	-	/	-	-	-	-	/
2	0.15 to <0.25	-	-	-	-	-	-	/	-	-	-	-	/
3	0.25 to <0.50	-	-	-	15	0.36	0.3	79.12	/	2	13.80	0	/
4	0.50 to <0.75	-	-	-	15	0.72	0.4	80.14	/	3	23.89	0	/
5	0.75 to <2.50	193,669	827,726	13.30	303,802	2.40	537.2	80.14	/	178,604	58.78	5,846	/
6	2.50 to <10.00	148,615	861,566	8.00	217,579	4.27	1,964.4	80.14	/	187,645	86.24	7,456	/
7	10.00 to <100.00	29,061	20,759	28.00	34,875	17.46	201.2	80.14	/	62,279	178.57	4,880	/
8	100.00 (Default)	490	1,168	12.81	638	100.00	1.8	72.77	/	634	99.50	413	/
9	Sub-total	371,837	1,711,220	10.81	556,925	4.18	2,705.5	80.13	/	429,170	77.06	18,596	17,799
Retail – Residential mortgage													
1	0.00 to <0.15	1,498,908	-	-	1,543,545	0.08	176.4	29.42	/	92,209	5.97	380	/
2	0.15 to <0.25	1,211,533	-	-	1,213,749	0.20	130.3	30.44	/	149,791	12.34	751	/
3	0.25 to <0.50	1,772,434	-	-	1,805,141	0.36	210.8	31.41	/	346,207	19.17	2,024	/
4	0.50 to <0.75	1,826,733	39,560	94.99	1,783,613	0.63	261.2	33.83	/	552,275	30.96	3,802	/
5	0.75 to <2.50	1,439,695	190	100.00	1,440,822	1.07	178.9	33.73	/	626,925	43.51	5,108	/
6	2.50 to <10.00	78,538	845	100.00	79,602	9.15	11.2	35.42	/	123,461	155.09	2,579	/
7	10.00 to <100.00	18,341	950	100.00	19,291	46.92	3.1	38.67	/	36,295	188.14	3,507	/
8	100.00 (Default)	57,866	619	100.00	58,471	100.00	5.0	42.77	/	33,573	57.41	22,326	/
9	Sub-total	7,904,052	42,166	95.30	7,944,237	1.40	977.3	31.98	/	1,960,741	24.68	40,480	38,744
Other retail													
1	0.00 to <0.15	25	-	-	247,763	0.07	26.7	46.58	/	21,653	8.73	85	/
2	0.15 to <0.25	21	-	-	192,938	0.20	6.4	45.93	/	36,905	19.12	185	/
3	0.25 to <0.50	107,481	207	100.00	107,948	0.33	2.9	48.70	/	29,534	27.35	173	/
4	0.50 to <0.75	54,870	177	75.00	53,375	0.67	67.5	60.42	/	27,583	51.67	222	/
5	0.75 to <2.50	713,363	2,731	77.93	615,500	1.34	21.1	39.72	/	262,402	42.63	3,096	/
6	2.50 to <10.00	364,717	1,725	58.35	112,541	6.60	13.3	15.10	/	24,842	22.07	778	/
7	10.00 to <100.00	104,014	6,554	54.50	39,582	16.93	12.3	35.10	/	28,347	71.61	2,479	/
8	100.00 (Default)	64,389	1,934	93.11	48,084	100.00	2.2	45.47	/	24,110	50.14	19,936	/
9	Sub-total	1,408,884	13,330	66.38	1,417,734	5.06	152.7	41.34	/	455,379	32.12	26,958	25,802
Total (all portfolios)													
		170,090,078	39,651,600	71.07	198,223,637	0.97	4,164.9	37.92	2.1	37,488,639	18.91	619,407	582,032

Notes: 1. Counterparty credit risk exposures, securitization exposures, and regarded-method exposures are excluded from the amount of credit risk exposures above.

2. On-balance sheet exposures, pre-CCF and pre- CRM off-balance sheet exposures, and the average CCF are allocated to the PD ranges based on pre- CRM PD estimates.

3. The number of credits is disclosed as the number of data of obligors for QRRE, residential mortgage and other retail excluding credit for business purpose.

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen, %, number in the thousands, year)													
		a	b	c	d	e	f	g	h	i	j	k	l
	PD scale	Original on-balance sheet gross exposure	Off-balance sheet exposures pre CCF	Average CCF	EAD post CRM and post-CCF	Average PD	Number of obligors	Average LGD	Average maturity	RWA	RWA density	EL	Provisions
As of September 30, 2022													
Sovereign													
1	0.00 to <0.15	81,793,153	322,637	76.70	84,205,731	0.00	0.2	37.63	1.4	602,054	0.71	930	/
2	0.15 to <0.25	139	-	-	0	0.19	0.0	37.61	1.0	0	24.33	0	/
3	0.25 to <0.50	61,700	-	-	56,984	0.41	0.0	37.44	1.0	22,707	39.84	88	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	165,771	8,427	74.99	159,089	0.80	0.0	37.59	1.3	94,210	59.21	480	/
6	2.50 to <10.00	63,505	3,809	75.00	14,794	2.71	0.0	37.61	1.5	14,054	94.99	151	/
7	10.00 to <100.00	19,399	-	-	14,022	13.00	0.0	37.29	1.0	22,660	161.59	680	/
8	100.00 (Default)	675	-	-	0	100.00	0.0	96.38	1.0	0	30.75	0	/
9	Sub-total	82,104,346	334,874	76.64	84,450,623	0.00	0.2	37.63	1.4	755,687	0.89	2,331	2,581
Banks													
1	0.00 to <0.15	5,891,773	993,216	54.26	7,131,735	0.04	0.3	37.76	2.3	1,284,455	18.01	1,228	/
2	0.15 to <0.25	46,859	51,523	25.66	70,631	0.19	0.0	37.13	1.5	16,967	24.02	42	/
3	0.25 to <0.50	40,106	79,345	84.05	119,878	0.41	0.0	36.93	1.5	50,209	41.88	160	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	203,809	57,456	45.10	204,080	0.93	0.0	36.28	0.7	124,120	60.81	684	/
6	2.50 to <10.00	52,852	4,213	71.94	23,472	2.71	0.0	34.29	1.1	20,519	87.41	218	/
7	10.00 to <100.00	6,045	579	75.00	6,479	13.00	0.0	71.03	4.5	24,281	374.74	598	/
8	100.00 (Default)	4,469	-	-	4,469	100.00	0.0	65.66	2.1	2,225	49.79	2,756	/
9	Sub-total	6,245,916	1,186,334	54.64	7,560,747	0.15	0.5	37.73	2.2	1,522,780	20.14	5,690	6,298
Corporate (except SME and specialized lending)													
1	0.00 to <0.15	48,923,947	35,499,003	73.92	75,613,171	0.06	7.5	37.71	2.2	14,308,841	18.92	19,729	/
2	0.15 to <0.25	5,803,769	2,470,953	75.42	7,424,916	0.19	5.0	33.79	2.3	2,324,256	31.30	4,790	/
3	0.25 to <0.50	4,193,708	1,739,221	74.34	4,963,052	0.41	3.3	32.20	2.6	2,290,824	46.15	6,649	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	4,823,003	2,024,507	75.18	5,919,629	1.20	3.9	32.09	2.7	4,089,077	69.07	22,501	/
6	2.50 to <10.00	2,227,981	864,712	73.47	2,169,466	3.49	202.6	32.07	2.5	2,073,012	95.55	24,451	/
7	10.00 to <100.00	717,390	116,171	76.76	563,049	13.00	3.3	33.53	2.6	903,668	160.49	24,564	/
8	100.00 (Default)	869,780	106,575	71.37	914,624	100.00	0.6	41.43	2.7	374,258	40.91	349,003	/
9	Sub-total	67,559,581	42,821,146	74.07	97,567,911	1.25	226.4	36.67	2.3	26,363,940	27.02	451,691	500,011
SME													
1	0.00 to <0.15	258,470	71,397	73.08	334,213	0.06	0.0	35.79	2.4	48,234	14.43	68	/
2	0.15 to <0.25	706,994	52,004	73.38	722,031	0.19	3.3	23.91	2.9	147,322	20.40	329	/
3	0.25 to <0.50	662,660	33,798	74.28	669,241	0.41	3.0	23.15	3.1	196,577	29.37	644	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	1,056,738	48,545	84.50	1,059,343	1.09	4.2	21.22	3.3	418,463	39.50	2,446	/
6	2.50 to <10.00	482,706	22,779	76.77	479,505	2.82	73.0	20.84	3.4	239,492	49.94	2,880	/
7	10.00 to <100.00	191,715	4,824	76.00	180,556	13.00	1.6	18.51	3.0	134,389	74.43	4,348	/
8	100.00 (Default)	151,503	807	80.44	139,749	100.00	0.8	35.68	2.2	44,449	31.80	46,314	/
9	Sub-total	3,510,788	234,156	76.13	3,584,641	5.37	86.1	23.86	3.1	1,228,929	34.28	57,031	63,132
Specialized Lending													
1	0.00 to <0.15	4,879,062	349,625	77.59	4,859,754	0.07	0.6	32.54	4.2	1,278,808	26.31	1,297	/
2	0.15 to <0.25	617,954	192,945	77.02	670,985	0.19	0.1	36.52	3.8	302,479	45.07	467	/
3	0.25 to <0.50	489,365	172,389	76.42	539,228	0.41	0.0	37.08	4.2	370,499	68.70	832	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	729,041	230,518	76.50	552,615	1.09	0.0	38.72	3.8	517,144	93.58	2,292	/
6	2.50 to <10.00	127,569	171,085	75.00	122,790	3.55	0.0	36.48	4.2	154,822	126.08	1,603	/
7	10.00 to <100.00	35,459	2,683	59.85	37,065	13.00	0.0	33.72	2.9	60,159	162.30	1,625	/
8	100.00 (Default)	51,668	0	75.03	24,034	100.00	0.0	59.87	4.4	12,787	53.20	13,368	/
9	Sub-total	6,930,122	1,119,247	76.65	6,806,475	0.68	0.9	33.97	4.1	2,696,701	39.61	21,486	23,785
Equities (PD/LGD approach)													
1	0.00 to <0.15	2,529,962	128,086	100.00	2,658,049	0.04	0.9	90.00	5.0	2,802,809	105.44	/	/
2	0.15 to <0.25	43,526	-	-	43,526	0.19	0.3	90.00	5.0	57,580	132.28	/	/
3	0.25 to <0.50	20,156	-	-	20,156	0.41	0.2	90.00	5.0	37,588	186.48	/	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/
5	0.75 to <2.50	26,918	-	-	26,918	1.08	0.1	90.00	5.0	70,193	260.76	/	/
6	2.50 to <10.00	40,685	-	-	40,685	3.80	0.0	90.00	5.0	153,321	376.84	/	/
7	10.00 to <100.00	22,230	-	-	22,230	13.00	0.0	90.00	5.0	139,134	625.86	/	/
8	100.00 (Default)	13,376	-	-	13,376	100.00	0.1	90.00	5.0	150,491	1125.00	/	/
9	Sub-total	2,696,858	128,086	100.00	2,824,944	0.68	1.9	90.00	5.0	3,411,118	120.74	/	/

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen, %, number in the thousands, year)													
		a	b	c	d	e	f	g	h	i	j	k	l
	PD scale	Original on-balance sheet gross exposure	Off-balance sheet exposures pre CCF	Average CCF	EAD post CRM and post-CCF	Average PD	Number of obligors	Average LGD	Average maturity	RWA	RWA density	EL	Provisions
As of September 30, 2022													
Purchased receivables (Corporate, etc.) - Default Risk Equivalent													
1	0.00 to <0.15	2,855,736	192,741	75.96	3,001,913	0.07	0.7	37.61	1.1	360,859	12.02	825	/
2	0.15 to <0.25	389,693	30,499	77.16	413,229	0.19	0.1	37.61	0.5	85,874	20.78	296	/
3	0.25 to <0.50	199,356	68,797	76.07	251,696	0.41	0.0	37.61	1.0	100,126	39.78	393	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	93,484	31,764	77.00	117,945	1.29	0.0	37.61	2.1	92,483	78.41	572	/
6	2.50 to <10.00	104,434	606	75.00	104,889	2.72	0.0	37.61	0.9	92,447	88.13	1,074	/
7	10.00 to <100.00	6,254	-	-	6,254	13.00	0.0	37.61	5.0	12,542	200.52	306	/
8	100.00 (Default)	3,855	-	-	3,855	100.00	0.0	84.36	0.7	1,225	31.78	3,154	/
9	Sub-total	3,652,815	324,410	76.20	3,899,785	0.33	1.0	37.65	1.1	745,559	19.11	6,623	7,331
Purchased receivables (Retail) - Default Risk Equivalent													
1	0.00 to <0.15	-	-	-	-	-	-	-	-	-	-	-	/
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/
3	0.25 to <0.50	-	-	-	-	-	-	-	-	-	-	-	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	-	-	-	-	-	-	-	-	-	-	-	/
6	2.50 to <10.00	-	-	-	-	-	-	-	-	-	-	-	/
7	10.00 to <100.00	-	-	-	-	-	-	-	-	-	-	-	/
8	100.00 (Default)	-	-	-	-	-	-	-	-	-	-	-	/
9	Sub-total	-	-	-	-	-	-	-	-	-	-	-	-
Purchased receivables (Dilution Risk Equivalent)													
1	0.00 to <0.15	1,328,378	85,886	100.00	1,414,265	0.06	0.0	37.54	-	170,848	12.08	355	/
2	0.15 to <0.25	172,167	1,010	100.00	173,178	0.19	0.0	37.61	-	42,148	24.33	124	/
3	0.25 to <0.50	20,777	-	-	20,777	0.41	0.0	36.59	-	8,185	39.39	32	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	55,762	-	-	55,762	1.50	0.0	37.61	-	38,756	69.50	315	/
6	2.50 to <10.00	56,492	-	-	56,492	2.75	0.0	37.61	-	50,358	89.14	585	/
7	10.00 to <100.00	-	-	-	-	-	-	-	-	-	-	-	/
8	100.00 (Default)	8,783	-	-	8,783	100.00	0.0	53.85	-	4,812	54.79	4,345	/
9	Sub-total	1,642,361	86,897	100.00	1,729,258	0.72	0.1	37.62	-	315,109	18.22	5,759	/
Retail – qualifying revolving retail exposures (QRRE)													
1	0.00 to <0.15	-	-	-	-	-	-	-	/	-	-	-	/
2	0.15 to <0.25	-	-	-	-	-	-	-	/	-	-	-	/
3	0.25 to <0.50	-	-	-	7	0.35	0.0	79.17	/	1	13.50	0	/
4	0.50 to <0.75	-	-	-	12	0.55	0.4	81.08	/	2	19.73	0	/
5	0.75 to <2.50	179,142	810,366	13.03	284,800	2.41	517.2	81.08	/	169,979	59.68	5,571	/
6	2.50 to <10.00	143,618	852,999	8.07	212,477	4.27	1,925.2	81.08	/	185,476	87.29	7,365	/
7	10.00 to <100.00	29,854	22,587	29.22	36,455	17.75	206.9	81.08	/	66,049	181.17	5,249	/
8	100.00 (Default)	506	1,161	15.44	683	100.00	1.8	73.16	/	761	111.37	439	/
9	Sub-total	353,121	1,687,114	10.74	534,437	4.32	2,651.6	81.06	/	422,270	79.01	18,625	20,618
Retail – Residential mortgage													
1	0.00 to <0.15	1,589,218	-	-	1,629,285	0.08	190.5	29.36	/	97,501	5.98	402	/
2	0.15 to <0.25	1,020,334	-	-	1,036,723	0.20	104.1	31.56	/	132,737	12.80	665	/
3	0.25 to <0.50	1,758,413	-	-	1,782,506	0.35	214.9	30.65	/	329,738	18.49	1,920	/
4	0.50 to <0.75	1,885,874	32,928	94.90	1,834,743	0.62	272.7	33.55	/	560,473	30.54	3,851	/
5	0.75 to <2.50	1,271,902	119	100.00	1,273,828	1.08	150.1	32.21	/	535,262	42.01	4,377	/
6	2.50 to <10.00	81,523	800	100.00	82,380	8.99	11.6	34.90	/	125,046	151.79	2,586	/
7	10.00 to <100.00	16,922	821	100.00	17,760	45.32	3.0	37.74	/	33,313	187.56	3,040	/
8	100.00 (Default)	44,562	397	100.00	44,911	100.00	4.2	42.09	/	28,759	64.03	16,604	/
9	Sub-total	7,668,751	35,067	95.21	7,702,140	1.24	951.5	31.58	/	1,842,832	23.92	33,450	37,028
Other retail													
1	0.00 to <0.15	19	-	-	221,582	0.07	23.4	46.19	/	18,687	8.43	72	/
2	0.15 to <0.25	28	-	-	170,729	0.19	5.9	45.49	/	31,183	18.26	154	/
3	0.25 to <0.50	99,870	24	100.00	100,469	0.31	2.7	49.29	/	27,110	26.98	156	/
4	0.50 to <0.75	58,007	114	75.00	56,444	0.68	59.6	61.65	/	30,086	53.30	245	/
5	0.75 to <2.50	630,929	2,421	79.15	541,923	1.38	20.2	37.31	/	220,270	40.64	2,678	/
6	2.50 to <10.00	335,334	1,728	57.79	106,409	6.59	11.2	13.45	/	20,831	19.57	631	/
7	10.00 to <100.00	78,710	5,947	51.66	28,997	16.75	10.9	33.78	/	19,945	68.78	1,745	/
8	100.00 (Default)	60,665	1,676	96.33	44,723	100.00	1.9	44.74	/	22,926	51.26	18,175	/
9	Sub-total	1,263,565	11,913	64.75	1,271,280	5.13	136.2	40.17	/	391,040	30.75	23,861	26,413
Total (all portfolios)		183,628,229	47,969,250	71.60	217,932,246	0.78	4,057.0	37.45	2.0	39,695,970	18.21	626,551	687,201

- Notes: 1. Counterparty credit risk exposures, securitization exposures, and regarded-method exposures are excluded from the amount of credit risk exposures above.
2. On-balance sheet exposures, pre-CCF and pre- CRM off-balance sheet exposures, and the average CCF are allocated to the PD ranges based on pre- CRM PD estimates.
3. The number of credits is disclosed as the number of data of obligors for QRRE, residential mortgage and other retail excluding credit for business purpose.

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(B) CR10: IRB -Specialized Lending under the Slotting Criteria Approach and Equity Exposures under the Market-based Approach etc.

(Millions of yen, %)

As of September 30, 2021												
a	b	c	d	e	f	g	h	i	j	k	l	
Specialized lending under slotting criteria approach												
Other than HVCRE												
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	RW	Exposure amount					RWA	Expected losses	
					P F	O F	C F	I P R E	Total			
Strong	Less than 2.5 years	25,019	-	50%	-	25,019	-	-	-	25,019	12,509	-
	Equal to or more than 2.5 years	-	1,618	70%	-	1,213	-	-	-	1,213	849	4
Good	Less than 2.5 years	-	-	70%	-	-	-	-	-	-	-	-
	Equal to or more than 2.5 years	1,945	-	90%	-	1,945	-	-	-	1,945	1,750	15
Satisfactory		934	40,107	115%	-	31,015	-	-	-	31,015	35,667	868
Weak		10,624	8,911	250%	-	17,407	-	-	-	17,407	43,519	1,392
Default		6,622	-	-	-	8,883	-	-	-	8,883	-	4,441
Total		45,146	50,637	-	-	85,485	-	-	-	85,485	94,297	6,723
HVCRE												
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	RW						Exposure amount	RWA	Expected losses
Strong	Less than 2.5 years	20,923	313	70%						21,164	14,815	84
	Equal to or more than 2.5 years	164,171	48,477	95%						200,563	190,534	802
Good	Less than 2.5 years	4,748	-	95%						4,753	4,515	19
	Equal to or more than 2.5 years	10,642	5,247	120%						14,581	17,497	58
Satisfactory		1,250	-	140%						1,250	1,750	35
Weak		-	-	250%						-	-	-
Default		-	-	-						-	-	-
Total		201,736	54,037	-						242,312	229,113	999
Equity exposures under the market-based approach etc.												
Equity exposures under the market-based approach												
Categories		On-balance sheet amount	Off-balance sheet amount	RW						Exposure amount	RWA	
Exchange-traded equity exposures		1,033,368	212,556	300%						1,245,924	3,737,772	
Private equity exposures		92,919	1,708	400%						94,200	376,803	
Other equity exposures		-	-	-						-	-	
Total		1,126,287	214,265	-						1,340,125	4,114,576	
Equity exposures to which a risk weight of 100% is applied												
Equity exposures to which a risk weight of 100% is applied		4,572	-	100%						4,572	4,572	

Notes: 1. Counterparty credit risk exposures, securitization exposures, and regarded-method exposures are excluded from the amount of credit risk exposures above.

2. PF, OF, CF and IPRE respectively stand for project finance, object finance, commodity finance and income-producing real estate.

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen, %)

As of September 30, 2022											
a	b	c	d	e	f	g	h	i	j	k	l
Specialized lending under slotting criteria approach											
Other than HVCRE											
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	RW	Exposure amount					RWA	Expected losses
					P F	O F	C F	I P R E	Total		
Strong	Less than 2.5 years	-	-	50%	-	-	-	-	-	-	-
	Equal to or more than 2.5 years	-	1,874	70%	-	1,406	-	-	1,406	984	5
Good	Less than 2.5 years	1,484	-	70%	-	1,485	-	-	1,485	1,039	5
	Equal to or more than 2.5 years	0	-	90%	-	0	-	-	0	0	0
Satisfactory		23,833	21,973	115%	-	40,314	-	-	40,314	46,361	1,128
Weak		26,524	19,365	250%	-	41,087	-	-	41,087	102,719	3,287
Default		6,059	-	-	-	8,321	-	-	8,321	-	4,160
Total		57,904	43,214	-	-	92,614	-	-	92,614	151,105	8,587
HVCRE											
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	RW					Exposure amount	RWA	Expected losses
Strong	Less than 2.5 years	71,777	10,787	70%					79,873	55,911	319
	Equal to or more than 2.5 years	154,761	66,130	95%					204,388	194,169	817
Good	Less than 2.5 years	10,619	-	95%					10,624	10,092	42
	Equal to or more than 2.5 years	9,273	23,271	120%					26,730	32,076	106
Satisfactory		-	-	140%					-	-	-
Weak		-	-	250%					-	-	-
Default		-	-	-					-	-	-
Total		246,432	100,189	-					321,617	292,250	1,286
Equity exposures under the market-based approach etc.											
Equity exposures under the market-based approach											
Categories		On-balance sheet amount	Off-balance sheet amount	RW					Exposure amount	RWA	
Exchange-traded equity exposures		682,398	449,938	300%					1,132,336	3,397,009	
Private equity exposures		107,914	2,210	400%					109,554	438,218	
Other equity exposures		-	-	-					-	-	
Total		790,312	452,148	-					1,241,891	3,835,228	
Equity exposures to which a risk weight of 100% is applied											
Equity exposures to which a risk weight of 100% is applied		5,647	-	100%					5,647	5,647	

Notes: 1. Counterparty credit risk exposures, securitization exposures, and regarded-method exposures are excluded from the amount of credit risk exposures above.

2. PF, OF, CF and IPRE respectively stand for project finance, object finance, commodity finance and income-producing real estate.

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(3) Credit Risk under Standardized Approach

(i) Quantitative disclosure on credit risk under standardized approach

(A) CR5: Standardized Approach - Exposures by Asset Classes and Risk Weights

(Millions of yen)

		As of September 30, 2021										
		a	b	c	d	e	f	g	h	i	j	k
		Credit exposures amount (post CCF and post-CRM)										
Asset classes	Risk weight	0%	10%	20%	35%	50%	75%	100%	150%	250%	1,250%	Total
1 Cash		144	-	-	-	-	-	-	-	-	-	144
2 Japanese sovereigns and Bank of Japan		470,444	-	-	-	-	-	-	-	-	-	470,444
3 Foreign central sovereigns and central banks		66,714	-	94,111	-	124,594	-	34,638	0	-	-	320,059
4 Bank for International Settlements, etc.		-	-	-	-	-	-	-	-	-	-	-
5 Japanese non-central governmental PSEs		538	-	-	-	-	-	-	-	-	-	538
6 Non-central governmental PSEs other than foreign central sovereigns, etc.		-	-	693	-	1	-	2	-	-	-	697
7 International development banks		-	-	-	-	-	-	-	-	-	-	-
8 Japan Finance Organization for Municipalities		-	7	-	-	-	-	-	-	-	-	7
9 Japanese government institutions		-	1,608	-	-	-	-	-	-	-	-	1,608
10 Three regional public sectors of Japan		-	-	-	-	-	-	-	-	-	-	-
11 Financial institutions and business operators conducting the type I financial instruments business		-	-	499,422	-	33,736	-	75,690	-	-	-	608,849
12 Corporates, etc.		-	-	-	-	-	-	1,584,079	-	-	-	1,584,079
13 Regulatory retail portfolios and individuals		-	-	-	-	-	-	-	-	-	-	-
14 Mortgage housing loan		-	-	-	-	-	-	-	-	-	-	-
15 Real estate acquisition business, etc.		-	-	-	-	-	-	-	-	-	-	-
16 Claims past due for 3 months or more (excluding mortgage housing loan)		-	-	-	-	220	-	12	23	-	-	256
17 Claims past due for 3 months or more regarding mortgage housing loan		-	-	-	-	-	-	-	-	-	-	-
18 Bills in process of collection		-	-	-	-	-	-	-	-	-	-	-
19 With guarantee of Credit Guarantee Corporations, etc.		-	-	-	-	-	-	-	-	-	-	-
20 With guarantee of Regional Economy Vitalization Corporation of Japan		-	-	-	-	-	-	-	-	-	-	-
21 Investments, etc.(excluding significant investments)		-	-	-	-	-	-	-	-	-	-	-
22 Total		537,841	1,616	594,227	-	158,553	-	1,694,422	23	-	-	2,986,685

Note: Counterparty credit risk exposures, credit risk related to securitization transactions, and fund exposures are excluded from the amount of credit risk exposures above.

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)												
As of September 30, 2022												
Asset classes	Risk weight	a	b	c	d	e	f	g	h	i	j	k
		Credit exposures amount (post CCF and post-CRM)										Total
		0%	10%	20%	35%	50%	75%	100%	150%	250%	1,250%	
1 Cash		329	-	-	-	-	-	-	-	-	-	329
2 Japanese sovereigns and Bank of Japan		473,255	-	-	-	-	-	-	-	-	-	473,255
3 Foreign central sovereigns and central banks		143,175	-	141,370	-	118,322	-	118,309	-	-	-	521,177
4 Bank for International Settlements, etc.		-	-	-	-	-	-	-	-	-	-	-
5 Japanese non-central governmental PSEs		488	-	-	-	-	-	-	-	-	-	488
6 Non-central governmental PSEs other than foreign central sovereigns, etc.		-	-	1,218	-	17	-	-	-	-	-	1,235
7 International development banks		-	-	-	-	-	-	-	-	-	-	-
8 Japan Finance Organization for Municipalities		-	8	-	-	-	-	-	-	-	-	8
9 Japanese government institutions		-	1,964	-	-	-	-	-	-	-	-	1,964
10 Three regional public sectors of Japan		-	-	-	-	-	-	-	-	-	-	-
11 Financial institutions and business operators conducting the type I financial instruments business		-	-	580,491	-	89,292	-	39,762	-	-	-	709,546
12 Corporates, etc.		-	-	-	-	-	-	1,942,842	-	-	-	1,942,842
13 Regulatory retail portfolios and individuals		-	-	-	-	-	-	-	-	-	-	-
14 Mortgage housing loan		-	-	-	-	-	-	-	-	-	-	-
15 Real estate acquisition business, etc.		-	-	-	-	-	-	-	-	-	-	-
16 Claims past due for 3 months or more (excluding mortgage housing loan)		-	-	-	-	22	-	9	30	-	-	62
17 Claims past due for 3 months or more regarding mortgage housing loan		-	-	-	-	-	-	-	-	-	-	-
18 Bills in process of collection		-	-	-	-	-	-	-	-	-	-	-
19 With guarantee of Credit Guarantee Corporations, etc.		-	-	-	-	-	-	-	-	-	-	-
20 With guarantee of Regional Economy Vitalization Corporation of Japan		-	-	-	-	-	-	-	-	-	-	-
21 Investments, etc.(excluding significant investments)		-	-	-	-	-	-	-	-	-	-	-
22 Total		617,248	1,972	723,080	-	207,654	-	2,100,924	30	-	-	3,650,910

Note: Counterparty credit risk exposures, credit risk related to securitization transactions, and fund exposures are excluded from the amount of credit risk exposures above.

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(4) Credit Risk Mitigation Techniques

(i) Quantitative Disclosure on Credit Risk Mitigation Techniques

Counterparty risk exposures, securitization exposures, and regarded-method exposures are excluded from the amount of credit risk exposures below.

(A) CR3: Credit Risk Mitigation Techniques - Overview

(Millions of yen)

		As of September 30, 2021				
		a	b	c	d	e
		Exposures unsecured	Exposures secured	Exposures secured by collateral	Exposures secured by financial guarantees	Exposures secured by credit derivatives
1	Loans	63,926,425	15,998,404	6,882,438	6,791,039	6,740
2	Debt securities	35,691,144	659,882	376,784	164,754	-
3	Other on balance debt assets	51,027,455	121,968	2,369	105,897	-
4	Total (1+2+3)	150,645,026	16,780,255	7,261,592	7,061,691	6,740
5	Of which defaulted	528,986	304,339	148,968	51,647	-

Notes: 1. Other on-balance debt assets include deposits, call loans, bills purchased, monetary claims bought, money held in trust, and foreign exchange assets, etc.
2. Defaulted exposures include restructured loans, loans past due for three months or more, loans to bankrupt borrowers and so on.

(Millions of yen)

		As of September 30, 2022				
		a	b	c	d	e
		Exposures unsecured	Exposures secured	Exposures secured by collateral	Exposures secured by financial guarantees	Exposures secured by credit derivatives
1	Loans	70,400,469	18,645,408	7,933,305	8,116,629	988
2	Debt securities	31,378,011	939,562	373,568	448,663	-
3	Other on balance debt assets	60,382,103	131,986	2,353	95,464	-
4	Total (1+2+3)	162,160,584	19,716,957	8,309,228	8,660,756	988
5	Of which defaulted	344,839	349,290	148,412	85,397	-

Notes: 1. Other on-balance debt assets include deposits, call loans, bills purchased, monetary claims bought, money held in trust, and foreign exchange assets, etc.
2. Defaulted exposures include restructured loans, loans past due for three months or more, loans to bankrupt borrowers and so on.

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(B) CR4: Standardized Approach - Credit Risk Exposure and Credit Risk Mitigation (CRM) Effects

		(Millions of yen, except percentages)					
		As of September 30, 2021					
		a	b	c	d	e	f
		Exposures before CCF and CRM		Exposures post-CCF and CRM			
Asset classes		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount	RWA	RWA density
1	Cash	144	-	144	-	-	0.00
2	Japanese sovereigns and Bank of Japan	470,444	-	470,444	-	-	0.00
3	Foreign central sovereigns and central banks	320,059	-	320,059	-	115,758	36.16
4	Bank for International Settlements, etc.	-	-	-	-	-	-
5	Japanese non-central governmental PSEs	538	-	538	-	-	0.00
6	Non-central governmental PSEs other than foreign central sovereigns, etc.	697	-	697	-	142	20.35
7	International development banks	-	-	-	-	-	-
8	Japan Finance Organization for Municipalities	7	-	7	-	0	10.00
9	Japanese government institutions	1,608	-	1,608	-	160	10.00
10	Three regional public sectors of Japan	-	-	-	-	-	-
11	Financial institutions and business operators conducting the type I financial instruments business	552,942	129,532	547,431	61,418	192,443	31.60
12	Corporates, etc.	1,353,063	293,891	1,350,168	233,910	1,584,021	99.99
13	Regulatory retail portfolios and individuals	-	-	-	-	-	-
14	Mortgage housing loan	-	-	-	-	-	-
15	Real estate acquisition business, etc.	-	-	-	-	-	-
16	Claims past due for 3 months or more (excluding mortgage housing loan)	256	-	256	-	158	61.69
17	Claims past due for 3 months or more regarding mortgage housing loan	-	-	-	-	-	-
18	Bills in process of collection	-	-	-	-	-	-
19	With guarantee of Credit Guarantee Corporation, etc.	-	-	-	-	-	-
20	With guarantee of Regional Economy Vitalization Corporation of Japan	-	-	-	-	-	-
21	Investments, etc.(excluding significant investments)	-	-	-	-	-	-
22	Total	2,699,763	423,424	2,691,356	295,329	1,892,684	63.37

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen, except percentages)						
As of September 30, 2022						
Asset classes	a	b	c	d	e	f
	Exposures before CCF and CRM		Exposures post-CCF and CRM		RWA	RWA density
	On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
1 Cash	329	-	329	-	-	0.00
2 Japanese sovereigns and Bank of Japan	473,255	-	473,255	-	-	0.00
3 Foreign central sovereigns and central banks	521,177	-	521,177	-	205,744	39.47
4 Bank for International Settlements, etc.	-	-	-	-	-	-
5 Japanese non-central governmental PSEs	488	-	488	-	-	0.00
6 Non-central governmental PSEs other than foreign central sovereigns, etc.	1,235	-	1,235	-	252	20.41
7 International development banks	-	-	-	-	-	-
8 Japan Finance Organization for Municipalities	8	-	8	-	0	10.00
9 Japanese government institutions	1,964	-	1,964	-	196	10.00
10 Three regional public sectors of Japan	-	-	-	-	-	-
11 Financial institutions and business operators conducting the type I financial instruments business	556,699	345,217	536,937	172,608	200,507	28.25
12 Corporates, etc.	1,693,987	339,107	1,679,090	263,752	1,942,842	100.00
13 Regulatory retail portfolios and individuals	-	-	-	-	-	-
14 Mortgage housing loan	-	-	-	-	-	-
15 Real estate acquisition business, etc.	-	-	-	-	-	-
16 Claims past due for 3 months or more (excluding mortgage housing loan)	62	-	62	-	66	106.53
17 Claims past due for 3 months or more regarding mortgage housing loan	-	-	-	-	-	-
18 Bills in process of collection	-	-	-	-	-	-
19 With guarantee of Credit Guarantee Corporation, etc	-	-	-	-	-	-
20 With guarantee of Regional Economy Vitalization Corporation of Japan	-	-	-	-	-	-
21 Investments, etc.(excluding significant investments)	-	-	-	-	-	-
22 Total	3,249,208	684,325	3,214,549	436,360	2,349,610	64.35

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(C) CR7: IRB - Effect on RWA of Credit Derivatives Used as CRM Techniques

		(Millions of yen)	
		As of September 30, 2021	
		a	b
		Pre-credit derivatives RWA	Actual RWA
Portfolios			
1	Sovereign - FIRB	-	-
2	Sovereign - AIRB	500,924	500,924
3	Banks - FIRB	-	-
4	Banks - AIRB	1,098,950	1,098,950
5	Corporate (except Specialized lending) - FIRB	-	-
6	Corporate (except Specialized lending) - AIRB	25,653,095	25,652,440
7	Specialized lending - FIRB	-	-
8	Specialized lending - AIRB	2,665,865	2,665,865
9	Retail - qualifying revolving retail exposures (QRRE)	429,170	429,170
10	Retail - residential mortgage exposures	1,960,741	1,960,741
11	Other retail exposures	455,379	455,379
12	Equity - FIRB	-	-
13	Equity - AIRB	4,173,401	4,173,401
14	Purchased receivables - FIRB	-	-
15	Purchased receivables - AIRB	875,177	875,177
16	Total	37,812,706	37,812,051

		(Millions of yen)	
		As of September 30, 2022	
		a	b
		Pre-credit derivatives RWA	Actual RWA
Portfolios			
1	Sovereign - FIRB	-	-
2	Sovereign - AIRB	611,972	611,972
3	Banks - FIRB	-	-
4	Banks - AIRB	1,407,886	1,407,886
5	Corporate (except Specialized lending) - FIRB	-	-
6	Corporate (except Specialized lending) - AIRB	27,770,804	27,770,656
7	Specialized lending - FIRB	-	-
8	Specialized lending - AIRB	3,220,879	3,220,879
9	Retail - qualifying revolving retail exposures (QRRE)	422,270	422,270
10	Retail - residential mortgage exposures	1,842,832	1,842,832
11	Other retail exposures	391,040	391,040
12	Equity - FIRB	-	-
13	Equity - AIRB	3,411,118	3,411,118
14	Purchased receivables - FIRB	-	-
15	Purchased receivables - AIRB	1,060,669	1,060,669
16	Total	40,139,474	40,139,326

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(5) Equity investments in funds

	(Millions of yen)	
	As of September 30, 2021	As of September 30, 2022
	Exposure	Exposure
Equity investments in funds - Look-through approach	2,382,959	2,101,639
Equity investments in funds - Mandate-based approach	-	-
Equity investments in funds - Simple approach (subject to 250% RW)	-	-
Equity investments in funds - Simple approach (subject to 400% RW)	122,983	209,244
Equity investments in funds - Fall-back approach	21,594	10,579
Total	2,527,537	2,321,463

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ Counterparty Credit Risk

(1) Quantitative Disclosure on Counterparty Credit Risk

(A) CCR1: Analysis of Counterparty Credit risk (CCR) Exposure by Approach

(Millions of yen)

		As of September 30, 2021					
		a	b	c	d	e	f
		Replacement cost	Potential future exposure	EEPE	Alpha used for computing regulatory EAD	EAD post-CRM	RWA
1	SA-CCR	-	-	/	1.4	-	-
	Current Exposure Method	235,169	345,221	/	/	580,390	206,570
2	Internal Model Method	/	/	2,403,824	1.4	3,365,354	1,199,922
3	Simple Approach for credit risk mitigation	/	/	/	/	84,078	60,009
4	Comprehensive Approach for credit risk mitigation	/	/	/	/	17,016,348	754,244
5	VAR for SFTs	/	/	/	/	-	-
6	Total	/	/	/	/	/	2,220,747

(Millions of yen)

		As of September 30, 2022					
		a	b	c	d	e	f
		Replacement cost	Potential future exposure	EEPE	Alpha used for computing regulatory EAD	EAD post-CRM	RWA
1	SA-CCR	-	-	/	1.4	-	-
	Current Exposure Method	608,764	482,130	/	/	1,090,894	379,034
2	Expected Positive Exposure Method	/	/	2,952,660	1.4	4,133,724	1,118,290
3	Simple Approach for credit risk mitigation	/	/	/	/	53,285	37,252
4	Comprehensive Approach for credit risk mitigation	/	/	/	/	17,090,153	1,145,572
5	VAR for SFTs	/	/	/	/	-	-
6	Total	/	/	/	/	/	2,680,149

(B) CCR2: Credit Valuation Adjustment (CVA) Capital Charge

(Millions of yen)

		As of September 30, 2021	
		a	b
		EAD post-CRM	RWA
1	Total portfolios subject to the Advanced CVA capital charge	-	-
2	(i) VAR component (including the 3×multiplier)	/	-
3	(ii) Stressed VAR component (including the 3×multiplier)	/	-
4	All portfolios subject to the Standardized CVA capital charge	3,929,867	1,823,733
5	Total subject to the CVA capital charge	3,929,867	1,823,733

(Millions of yen)

		As of September 30, 2022	
		a	b
		EAD post-CRM	RWA
1	Total portfolios subject to the Advanced CVA capital charge	-	-
2	(i) VAR component (including the 3×multiplier)	/	-
3	(ii) Stressed VAR component (including the 3×multiplier)	/	-
4	All portfolios subject to the Standardized CVA capital charge	5,085,451	2,057,540
5	Total subject to the CVA capital charge	5,085,451	2,057,540

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(C) CCR3: Standardized Approach - CCR Exposures by Regulatory Portfolio and Risk Weights

(Millions of yen)

		As of September 30, 2021								
		a	b	c	d	e	f	g	h	i
		Credit exposures amount (post CCF and post-CRM)								
	Risk weight	0%	10%	20%	50%	75%	100%	150%	Other	Total
Regulatory portfolio										
1	Japanese sovereigns and Bank of Japan	24,484	-	-	-	-	-	-	-	24,484
2	Foreign central sovereigns and central banks	11,548	-	2,871	568	-	123	-	-	15,113
3	Bank for International Settlements, etc.	-	-	-	-	-	-	-	-	-
4	Japanese non-central governmental PSEs	-	-	-	-	-	-	-	-	-
5	Non-central governmental PSEs other than foreign central sovereigns, etc.	-	-	12,335	4,934	-	1,135	-	-	18,406
6	International development banks	1,042	-	-	-	-	-	-	-	1,042
7	Japan Finance Organization for Municipalities	-	-	-	-	-	-	-	-	-
8	Japanese government institutions	-	1,122	-	-	-	-	-	-	1,122
9	Three regional public sectors of Japan	-	-	-	-	-	-	-	-	-
10	Financial institutions and business operators conducting the type I financial instruments business	-	-	614,975	13,376	-	61,547	-	-	689,899
11	Corporates, etc.	-	-	-	-	-	829,802	-	-	829,802
12	Regulatory retail portfolios and individuals	-	-	-	-	-	-	-	-	-
13	Other assets	-	-	-	-	-	-	-	-	-
14	Total	37,076	1,122	630,183	18,880	-	892,609	-	-	1,579,872

(Millions of yen)

		As of September 30, 2022								
		a	b	c	d	e	f	g	h	i
		Credit exposures amount (post CCF and post-CRM)								
	Risk weight	0%	10%	20%	50%	75%	100%	150%	Other	Total
Regulatory portfolio										
1	Japanese sovereigns and Bank of Japan	18,548	-	-	-	-	-	-	-	18,548
2	Foreign central sovereigns and central banks	31,407	-	6,490	16,818	-	3,443	406	-	58,566
3	Bank for International Settlements, etc.	-	-	-	-	-	-	-	-	-
4	Japanese non-central governmental PSEs	-	-	-	-	-	-	-	-	-
5	Non-central governmental PSEs other than foreign central sovereigns, etc.	-	-	51,261	3,767	-	-	-	-	55,029
6	International development banks	5,976	-	-	-	-	-	-	-	5,976
7	Japan Finance Organization for Municipalities	-	-	-	-	-	-	-	-	-
8	Japanese government institutions	-	1,073	-	-	-	-	-	-	1,073
9	Three regional public sectors of Japan	-	-	-	-	-	-	-	-	-
10	Financial institutions and business operators conducting the type I financial instruments business	-	-	700,262	35,868	-	44,180	-	-	780,311
11	Corporates, etc.	-	-	-	-	-	997,195	-	-	997,195
12	Regulatory retail portfolios and individuals	-	-	-	-	-	-	-	-	-
13	Other assets	-	-	-	-	-	-	-	-	-
14	Total	55,932	1,073	758,014	56,455	-	1,044,818	406	-	1,916,700

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(D) CCR4: IRB - CCR Exposures by Portfolio and PD Scale

(Millions of yen, %, number in the thousands, year)

		As of September 30, 2021						
		a	b	c	d	e	f	g
PD scale		EAD post-CRM	Average PD	Number of counterparty	Average LGD	Average maturity	RWA	RWA density
Sovereign								
1	0.00 to <0.15	15,922,516	0.00	0.0	37.88	4.8	69,281	0.43
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	24	0.27	0.0	37.88	2.2	10	41.60
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	8,109	0.90	0.0	37.88	4.7	7,892	97.32
6	2.50 to <10.00	85	3.11	0.0	37.88	1.0	80	93.70
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	15,930,736	0.00	0.0	37.88	4.8	77,264	0.48
Banks								
1	0.00 to <0.15	1,217,612	0.05	0.2	37.88	2.7	294,098	24.15
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	27,379	0.29	0.0	37.86	1.3	12,431	45.40
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	1,838	0.86	0.0	37.88	1.1	1,179	64.14
6	2.50 to <10.00	6,893	3.11	0.0	37.87	0.8	6,512	94.46
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	1,253,724	0.08	0.3	37.87	2.6	314,221	25.06
Corporate								
1	0.00 to <0.15	1,414,968	0.06	2.4	37.80	3.1	335,429	23.70
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	107,914	0.34	1.7	36.51	2.5	51,868	48.06
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	70,881	1.16	0.9	36.65	2.7	56,829	80.17
6	2.50 to <10.00	23,397	3.54	0.4	33.54	2.6	23,326	99.69
7	10.00 to <100.00	22,612	15.12	0.1	36.35	1.9	39,228	173.48
8	100.00 (Default)	3,398	100.00	0.1	33.17	1.8	1,292	38.04
9	Sub-total	1,643,172	0.59	5.8	37.57	3.0	507,974	30.91

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(-Continued)

		As of September 30, 2021						
		a	b	c	d	e	f	g
	PD scale	EAD post-CRM	Average PD	Number of counterparty	Average LGD	Average maturity	RWA	RWA density
SME								
1	0.00 to <0.15	14,999	0.12	0.0	37.34	4.4	6,673	44.48
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	19,535	0.42	1.1	28.68	4.0	8,784	44.96
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	9,993	1.05	0.7	27.54	3.9	5,619	56.23
6	2.50 to <10.00	4,269	3.19	0.2	19.84	3.9	2,202	51.58
7	10.00 to <100.00	1,324	15.12	0.1	20.82	3.1	1,191	89.98
8	100.00 (Default)	523	100.00	0.0	35.02	3.3	211	40.45
9	Sub-total	50,645	2.10	2.4	30.14	4.0	24,684	48.73
Specialized Lending								
1	0.00 to <0.15	344,448	0.08	0.2	39.50	4.1	114,156	33.14
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	175,493	0.37	0.1	37.88	3.8	109,338	62.30
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	54,020	1.07	0.0	37.88	3.9	50,766	93.97
6	2.50 to <10.00	6,619	4.96	0.0	37.88	3.0	8,627	130.32
7	10.00 to <100.00	3,921	15.12	0.0	37.88	2.8	7,448	189.92
8	100.00 (Default)	2,483	100.00	0.0	53.49	4.9	1,465	58.99
9	Sub-total	586,987	0.84	0.3	38.89	4.0	291,802	49.71
Purchased receivables								
1	0.00 to <0.15	-	-	-	-	-	-	-
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	-	-	-	-	-	-	-
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	-	-	-	-	-	-	-
6	2.50 to <10.00	-	-	-	-	-	-	-
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	-	-	-	-	-	-	-
Retails								
1	0.00 to <0.15	-	-	-	-	/	-	-
2	0.15 to <0.25	-	-	-	-	/	-	-
3	0.25 to <0.50	-	-	-	-	/	-	-
4	0.50 to <0.75	-	-	-	-	/	-	-
5	0.75 to <2.50	684	1.73	0.9	24.53	/	210	30.81
6	2.50 to <10.00	3	3.81	0.0	4.51	/	0	6.48
7	10.00 to <100.00	43	13.60	0.0	18.63	/	15	34.84
8	100.00 (Default)	3	100.00	0.0	30.77	/	1	33.77
9	Sub-total	734	2.89	1.0	24.11	/	227	30.93
Total (all portfolios)		19,466,000	0.08	10.1	37.86	4.5	1,216,174	6.24

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen, %, number in the thousands, year)

		As of September 30, 2022						
		a	b	c	d	e	f	g
PD scale		EAD post-CRM	Average PD	Number of counterparty	Average LGD	Average maturity	RWA	RWA density
Sovereign								
1	0.00 to <0.15	15,127,822	0.00	0.0	37.61	4.8	95,387	0.63
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	8,165	0.41	0.0	37.61	4.9	6,272	76.81
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	181	0.78	0.0	37.61	1.7	113	62.42
6	2.50 to <10.00	779	2.71	0.0	37.61	1.6	748	96.06
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	15,136,948	0.00	0.0	37.61	4.8	102,522	0.67
Banks								
1	0.00 to <0.15	2,715,773	0.05	0.2	37.61	2.2	565,769	20.83
2	0.15 to <0.25	75,526	0.19	0.0	37.61	1.2	25,430	33.67
3	0.25 to <0.50	9,327	0.41	0.0	37.59	2.9	6,492	69.60
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	2,286	1.27	0.0	37.42	0.7	1,663	72.72
6	2.50 to <10.00	2,827	2.71	0.0	37.60	1.2	2,617	92.57
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	2,805,743	0.06	0.3	37.60	2.1	601,972	21.45
Corporate								
1	0.00 to <0.15	1,999,476	0.06	2.3	37.58	2.8	434,634	21.73
2	0.15 to <0.25	51,998	0.19	1.0	36.71	2.1	17,677	33.99
3	0.25 to <0.50	59,451	0.41	0.8	37.00	2.2	30,749	51.72
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	116,413	1.07	0.8	37.21	3.5	101,364	87.07
6	2.50 to <10.00	108,786	2.75	0.3	37.24	1.6	85,059	78.18
7	10.00 to <100.00	5,774	13.00	0.1	36.64	1.4	9,449	163.65
8	100.00 (Default)	4,101	100.00	0.0	35.86	1.2	1,740	42.44
9	Sub-total	2,346,000	0.45	5.6	37.51	2.7	680,676	29.01

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(-Continued)

		As of September 30, 2022						
		a	b	c	d	e	f	g
	PD scale	EAD post-CRM	Average PD	Number of counterparty	Average LGD	Average maturity	RWA	RWA density
SME								
1	0.00 to <0.15	723	0.12	0.0	33.32	4.0	271	37.47
2	0.15 to <0.25	2,698	0.19	0.5	24.25	3.0	608	22.56
3	0.25 to <0.50	25,008	0.41	0.4	36.21	3.8	13,641	54.54
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	8,279	0.93	0.6	31.59	4.1	5,542	66.94
6	2.50 to <10.00	2,303	2.76	0.1	21.77	3.4	1,190	51.65
7	10.00 to <100.00	593	13.00	0.1	20.67	2.8	481	81.12
8	100.00 (Default)	227	100.00	0.0	39.84	2.5	98	43.58
9	Sub-total	39,833	1.39	2.1	33.34	3.7	21,834	54.81
Specialized Lending								
1	0.00 to <0.15	58,973	0.10	0.1	41.24	4.0	21,586	36.60
2	0.15 to <0.25	32,789	0.19	0.0	37.61	4.6	17,123	52.22
3	0.25 to <0.50	15,133	0.41	0.0	37.61	4.6	11,161	73.75
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	11,517	0.96	0.0	37.68	4.0	10,560	91.68
6	2.50 to <10.00	2,414	3.45	0.0	37.61	2.5	2,690	111.41
7	10.00 to <100.00	362	13.00	0.0	37.61	4.9	726	200.44
8	100.00 (Default)	987	100.00	0.0	53.04	4.9	568	57.62
9	Sub-total	122,178	1.15	0.3	39.49	4.2	64,417	52.72
Purchased receivables								
1	0.00 to <0.15	-	-	-	-	-	-	-
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	-	-	-	-	-	-	-
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	-	-	-	-	-	-	-
6	2.50 to <10.00	-	-	-	-	-	-	-
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	-	-	-	-	-	-	-
Retails								
1	0.00 to <0.15	-	-	-	-	/	-	-
2	0.15 to <0.25	-	-	-	-	/	-	-
3	0.25 to <0.50	-	-	-	-	/	-	-
4	0.50 to <0.75	-	-	-	-	/	-	-
5	0.75 to <2.50	374	1.75	0.8	25.66	/	120	32.26
6	2.50 to <10.00	3	3.73	0.0	22.25	/	1	31.91
7	10.00 to <100.00	21	14.42	0.0	18.34	/	7	34.58
8	100.00 (Default)	0	100.00	0.0	15.56	/	0	14.55
9	Sub-total	400	2.67	0.9	25.21	/	129	32.34
Total (all portfolios)		20,451,105	0.07	9.5	37.60	4.2	1,471,554	7.19

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(E) CCR5: Composition of Collateral for CCR Exposure

(Millions of yen)

		As of September 30, 2021					
		a	b	c	d	e	f
		Collateral used in derivative transactions				Collateral used in SFTs	
		Fair value of collateral received		Fair value of posted collateral		Fair value of collateral received	Fair value of posted collateral
		Segregated	Unsegregated	Segregated	Unsegregated		
1	Cash – domestic currency	7,379	7,967,793	16,166	13,845,142	2,713,850	9,712,021
2	Cash – other currencies	380,317	607,882	143,190	495,520	20,796,014	9,722,697
3	Domestic sovereign debt	49,214	2,700,288	175,945	3,204,104	8,363,594	3,207,843
4	Other sovereign debt	152,859	21,109,786	722,922	53,785	7,700,272	17,792,860
5	Government agency debt	37	803	-	803	202,319	28,983
6	Corporate bonds	610	1,330,762	822	5,825	744,163	1,393,843
7	Equity securities	3,007	321,910	-	187,804	2,351,305	2,248,314
8	Other collateral	-	-	-	-	7,693	269,145
9	Total	593,426	34,039,227	1,059,046	17,792,986	42,879,213	44,375,710

(Millions of yen)

		As of September 30, 2022					
		a	b	c	d	e	f
		Collateral used in derivative transactions				Collateral used in SFTs	
		Fair value of collateral received		Fair value of posted collateral		Fair value of collateral received	Fair value of posted collateral
		Segregated	Unsegregated	Segregated	Unsegregated		
1	Cash – domestic currency	2,129	7,977,958	30,564	13,768,214	2,241,650	5,530,241
2	Cash – other currencies	1,393,331	937,128	1,326,324	739,364	22,832,968	11,983,797
3	Domestic sovereign debt	49,188	26,610,858	180,923	15,722,218	4,598,996	3,187,615
4	Other sovereign debt	649,996	299,505,348	656,949	129,149	8,952,581	19,057,866
5	Government agency debt	-	787	-	787	176,338	22,927
6	Corporate bonds	189	21,822,948	455	5,584	1,124,459	1,651,934
7	Equity securities	705	208,929	-	177,574	2,682,540	2,716,942
8	Other collateral	-	-	-	-	8,817	220,840
9	Total	2,095,540	357,063,958	2,195,217	30,542,892	42,618,351	44,372,165

(F) CCR6: Credit Derivatives Exposures

(Millions of yen)

		As of September 30, 2021	
		a	b
		Protection bought	Protection sold
Notionals			
1	Single-name credit default swaps	3,584,942	3,028,655
2	Index credit default swaps	2,226,473	1,971,700
3	Total return swaps	45,640	626,345
4	Credit options	-	-
5	Other credit derivatives	500	-
6	Total notionals	5,857,555	5,626,701
Fair values			
7	Positive fair value (asset)	4,344	119,383
8	Negative fair value (liability)	(129,363)	(7,752)

(Millions of yen)

		As of September 30, 2022	
		a	b
		Protection bought	Protection sold
Notionals			
1	Single-name credit default swaps	2,636,420	2,292,442
2	Index credit default swaps	7,865,091	7,568,213
3	Total return swaps	49,079	919,958
4	Credit options	-	-
5	Other credit derivatives	-	-
6	Total notionals	10,550,591	10,780,614
Fair values			
7	Positive fair value (asset)	70,234	89,451
8	Negative fair value (liability)	(21,663)	(70,930)

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(G) CCR8: Exposures to Central Counterparties

		(Millions of yen)	
		As of September 30, 2021	
		a	b
		EAD (post-CRM)	RWA
1	Exposures to QCCPs (total)	/	175,461
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	1,584,061	17,929
3	(i) OTC derivatives	693,312	2,384
4	(ii) Exchange-traded derivatives	417,809	9,284
5	(iii) Securities financing transactions	472,939	6,260
6	(iv) Netting sets where cross-product netting has been approved	-	-
7	Segregated initial margin	797,959	/
8	Non-segregated initial margin	759,280	14,271
9	Pre-funded default fund contributions	405,966	143,260
10	Unfunded default fund contributions	-	-
11	Exposures to non-QCCPs (total)	/	-
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	-	-
13	(i) OTC derivatives	-	-
14	(ii) Exchange-traded derivatives	-	-
15	(iii) Securities financing transactions	-	-
16	(iv) Netting sets where cross-product netting has been approved	-	-
17	Segregated initial margin	-	/
18	Non-segregated initial margin	-	-
19	Pre-funded default fund contributions	-	-
20	Unfunded default fund contributions	-	-

		(Millions of yen)	
		As of September 30, 2022	
		a	b
		EAD (post-CRM)	RWA
1	Exposures to QCCPs (total)	/	313,362
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	2,091,186	19,224
3	(i) OTC derivatives	430,278	2,408
4	(ii) Exchange-traded derivatives	463,058	9,812
5	(iii) Securities financing transactions	1,197,849	7,002
6	(iv) Netting sets where cross-product netting has been approved	-	-
7	Segregated initial margin	1,870,741	/
8	Non-segregated initial margin	732,575	13,964
9	Pre-funded default fund contributions	543,349	280,173
10	Unfunded default fund contributions	-	-
11	Exposures to non-QCCPs (total)	/	-
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	-	-
13	(i) OTC derivatives	-	-
14	(ii) Exchange-traded derivatives	-	-
15	(iii) Securities financing transactions	-	-
16	(iv) Netting sets where cross-product netting has been approved	-	-
17	Segregated initial margin	-	/
18	Non-segregated initial margin	-	-
19	Pre-funded default fund contributions	-	-
20	Unfunded default fund contributions	-	-

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ **Securitization Exposures**

(1) Quantitative Disclosure on Securitization Exposures

(A) SEC1: Securitization Exposures in the Banking Book by Type of Underlying Assets

(Millions of yen)

As of September 30, 2021										
type of underlying assets		a	b	c	d	e	f	g	h	i
		Bank acts as originator			Bank acts as sponsor			Banks acts as investor		
		Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total
1	Retail (total) - of which	-	-	-	1,661,571	-	1,661,571	1,628,936	-	1,628,936
2	residential mortgage	-	-	-	-	-	-	659,910	-	659,910
3	credit card	-	-	-	788,875	-	788,875	61,578	-	61,578
4	other retail exposures	-	-	-	872,695	-	872,695	907,447	-	907,447
5	re-securitization	-	-	-	-	-	-	-	-	-
6	Wholesale (total) - of which	111,335	60,490	171,825	273,615	-	273,615	1,432,336	-	1,432,336
7	loans to corporates	111,335	60,490	171,825	34,015	-	34,015	420,451	-	420,451
8	commercial mortgage	-	-	-	-	-	-	18	-	18
9	lease and receivables	-	-	-	158,058	-	158,058	783,262	-	783,262
10	other wholesale	-	-	-	81,541	-	81,541	228,604	-	228,604
11	re-securitization	-	-	-	-	-	-	-	-	-

(Millions of yen)

As of September 30, 2022										
		a	b	c	d	e	f	g	h	i
type of underlying assets		Bank acts as originator			Bank acts as sponsor			Banks acts as investor		
		Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total
1	Retail (total) - of which	-	-	-	2,022,283	-	2,022,283	2,025,457	-	2,025,457
2	residential mortgage	-	-	-	-	-	-	544,656	-	544,656
3	credit card	-	-	-	1,005,936	-	1,005,936	98,940	-	98,940
4	other retail exposures	-	-	-	1,016,347	-	1,016,347	1,381,860	-	1,381,860
5	re-securitization	-	-	-	-	-	-	-	-	-
6	Wholesale (total) - of which	156,679	57,906	214,586	259,060	-	259,060	1,867,303	-	1,867,303
7	loans to corporates	156,679	57,906	214,586	-	-	-	365,336	-	365,336
8	commercial mortgage	-	-	-	-	-	-	-	-	-
9	lease and receivables	-	-	-	156,984	-	156,984	1,227,677	-	1,227,677
10	other wholesale	-	-	-	102,075	-	102,075	274,289	-	274,289
11	re-securitization	-	-	-	-	-	-	-	-	-

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(B) SEC2: Securitization Exposures in the Trading Book by Type of Underlying Assets

(Millions of yen)

As of September 30, 2021									
type of underlying assets	a b c			d e f			g h i		
	Bank acts as originator			Bank acts as sponsor			Banks acts as investor		
	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total
1 Retail (total) - of which	-	-	-	-	-	-	14,827	-	14,827
2 residential mortgage	-	-	-	-	-	-	10,887	-	10,887
3 credit card	-	-	-	-	-	-	-	-	-
4 other retail exposures	-	-	-	-	-	-	3,940	-	3,940
5 re-securitization	-	-	-	-	-	-	0	-	0
6 Wholesale (total) - of which	-	-	-	-	-	-	12,736	-	12,736
7 loans to corporates	-	-	-	-	-	-	12,736	-	12,736
8 commercial mortgage	-	-	-	-	-	-	-	-	-
9 lease and receivables	-	-	-	-	-	-	-	-	-
10 other wholesale	-	-	-	-	-	-	-	-	-
11 re-securitization	-	-	-	-	-	-	-	-	-

(Millions of yen)

As of September 30, 2022									
type of underlying assets	a b c			d e f			g h i		
	Bank acts as originator			Bank acts as sponsor			Banks acts as investor		
	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total
1 Retail (total) - of which	-	-	-	-	-	-	11,751	-	11,751
2 residential mortgage	-	-	-	-	-	-	10,495	-	10,495
3 credit card	-	-	-	-	-	-	-	-	-
4 other retail exposures	-	-	-	-	-	-	177	-	177
5 re-securitization	-	-	-	-	-	-	1,078	-	1,078
6 Wholesale (total) - of which	-	-	-	-	-	-	10,441	-	10,441
7 loans to corporates	-	-	-	-	-	-	10,441	-	10,441
8 commercial mortgage	-	-	-	-	-	-	-	-	-
9 lease and receivables	-	-	-	-	-	-	-	-	-
10 other wholesale	-	-	-	-	-	-	-	-	-
11 re-securitization	-	-	-	-	-	-	-	-	-

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(C) SEC3: Securitization Exposures in the Banking Book and Associated Regulatory Capital Requirements - Bank Acting as Originator or as Sponsor

(Millions of yen)

As of September 30, 2021									
	a	b	c	d	e	f	g	h	
	Total exposures	Traditional securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior	
Exposure values (by RW bands)									
1	≤20% RW	1,714,930	1,689,819	1,689,819	1,391,449	298,370	-	-	-
2	>20% to 50% RW	168,418	139,049	139,049	96,545	42,504	-	-	-
3	>50% to 100% RW	210,486	210,486	210,486	173,575	36,910	-	-	-
4	>100% to <1250% RW	13,175	7,165	7,165	-	7,165	-	-	-
5	1250% RW	-	-	-	-	-	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach (SEC-IRBA)	2,107,011	2,046,521	2,046,521	1,661,571	384,950	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach (SEC-IRBA)	475,391	465,457	465,457	357,545	107,912	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach (SEC-IRBA)	38,031	37,236	37,236	28,603	8,633	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-	-

As of September 30, 2021								
	i	j	k	l	m	n	o	
	Synthetic securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior	
Exposure values (by RW bands)								
1	≤20% RW	25,111	25,111	-	25,111	-	-	-
2	>20% to 50% RW	29,368	29,368	-	29,368	-	-	-
3	>50% to 100% RW	-	-	-	-	-	-	-
4	>100% to <1250% RW	6,010	6,010	-	6,010	-	-	-
5	1250% RW	-	-	-	-	-	-	-
Exposure values (by regulatory approach)								
6	Internal Ratings-Based Approach (SEC-IRBA)	60,490	60,490	-	60,490	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-
RWA (by regulatory approach)								
10	Internal Ratings-Based Approach (SEC-IRBA)	9,934	9,934	-	9,934	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-
Capital charge after cap								
14	Internal Ratings-Based Approach (SEC-IRBA)--	794	794	-	794	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

As of September 30, 2022									
		a	b	c	d	e	f	g	h
		Total exposures	Traditional securitization	Of which securitization			Of which re-securitization	Of which senior	Of which non-senior
					Of which retail underlying	Of which wholesale			
Exposure values (by RW bands)									
1	≤20% RW	2,111,807	2,088,046	2,088,046	1,707,519	380,527	-	-	-
2	>20% to 50% RW	197,787	169,559	169,559	144,572	24,986	-	-	-
3	>50% to 100% RW	156,290	156,290	156,290	155,670	619	-	-	-
4	>100% to <1250% RW	30,008	24,090	24,090	14,484	9,606	-	-	-
5	1250% RW	37	37	37	37	-	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach (SEC-IRBA)	2,495,893	2,437,986	2,437,986	2,022,246	415,739	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
9	1250%	37	37	37	37	-	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach (SEC-IRBA)	546,181	535,238	535,238	423,258	111,979	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
13	1250%	466	466	466	466	-	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach (SEC-IRBA)	43,694	42,819	42,819	33,860	8,958	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
17	1250%	37	37	37	37	-	-	-	-

As of September 30, 2022								
		i	j	k	l	m	n	o
		Synthetic securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
Exposure values (by RW bands)								
1	≤20% RW	23,760	23,760	-	23,760	-	-	-
2	>20% to 50% RW	28,228	28,228	-	28,228	-	-	-
3	>50% to 100% RW	-	-	-	-	-	-	-
4	>100% to <1250% RW	5,917	5,917	-	5,917	-	-	-
5	1250% RW	-	-	-	-	-	-	-
Exposure values (by regulatory approach)								
6	Internal Ratings-Based Approach (SEC-IRBA)	57,906	57,906	-	57,906	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-
RWA (by regulatory approach)								
10	Internal Ratings-Based Approach (SEC-IRBA)	10,942	10,942	-	10,942	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-
Capital charge after cap								
14	Internal Ratings-Based Approach (SEC-IRBA)--	875	875	-	875	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(D) SEC4: Securitization Exposures in the Banking Book and Associated Regulatory Capital Requirements - Bank Acting as Investor

(Millions of yen)

As of September 30, 2021									
	a	b	c	d	e	f	g	h	
	Total exposures	Traditional securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior	
Exposure values (by RW bands)									
1	≤20% RW	2,697,725	2,697,725	2,697,725	1,368,679	1,329,045	-	-	-
2	>20% to 50% RW	281,093	281,093	281,093	236,308	44,784	-	-	-
3	>50% to 100% RW	70,488	70,488	70,488	23,947	46,541	-	-	-
4	>100% to <1250% RW	11,936	11,936	11,936	-	11,936	-	-	-
5	1250% RW	28	28	28	0	28	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach (SEC-IRBA)	1,971,787	1,971,787	1,971,787	967,069	1,004,717	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	1,087,782	1,087,782	1,087,782	660,192	427,590	-	-	-
8	Standardised Approach (SEC-SA)	1,674	1,674	1,674	1,674	-	-	-	-
9	1250%	28	28	28	0	28	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach (SEC-IRBA)	387,858	387,858	387,858	198,038	189,819	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	196,167	196,167	196,167	72,374	123,792	-	-	-
12	Standardised Approach (SEC-SA)	251	251	251	251	-	-	-	-
13	1250%	356	356	356	0	356	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach (SEC-IRBA)	31,028	31,028	31,028	15,843	15,185	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	15,693	15,693	15,693	5,789	9,903	-	-	-
16	Standardised Approach (SEC-SA)	20	20	20	20	-	-	-	-
17	1250%	28	28	28	0	28	-	-	-

As of September 30, 2021								
	i	j	k	l	m	n	o	
	Synthetic securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior	
Exposure values (by RW bands)								
1	≤20% RW	-	-	-	-	-	-	-
2	>20% to 50% RW	-	-	-	-	-	-	-
3	>50% to 100% RW	-	-	-	-	-	-	-
4	>100% to <1250% RW	-	-	-	-	-	-	-
5	1250% RW	-	-	-	-	-	-	-
Exposure values (by regulatory approach)								
6	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-
RWA (by regulatory approach)								
10	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-
Capital charge after cap								
14	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

As of September 30, 2022									
		a	b	c	d	e	f	g	h
		Total exposures	Traditional securitization	Of which securitization			Of which re-securitization	Of which senior	Of which non-senior
					Of which retail underlying	Of which wholesale			
Exposure values (by RW bands)									
1	≤20% RW	3,460,241	3,460,241	3,460,241	1,710,904	1,749,337	-	-	-
2	>20% to 50% RW	174,530	174,530	174,530	165,433	9,096	-	-	-
3	>50% to 100% RW	209,329	209,329	209,329	112,907	96,421	-	-	-
4	>100% to <1250% RW	48,650	48,650	48,650	36,211	12,439	-	-	-
5	1250% RW	10	10	10	-	10	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach (SEC-IRBA)	2,983,149	2,983,149	2,983,149	1,479,868	1,503,280	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	907,843	907,843	907,843	543,830	364,012	-	-	-
8	Standardised Approach (SEC-SA)	1,757	1,757	1,757	1,757	-	-	-	-
9	1250%	10	10	10	-	10	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach (SEC-IRBA)	588,698	588,698	588,698	319,667	269,031	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	166,774	166,774	166,774	59,208	107,565	-	-	-
12	Standardised Approach (SEC-SA)	263	263	263	263	-	-	-	-
13	1250%	125	125	125	-	125	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach (SEC-IRBA)	47,095	47,095	47,095	25,573	21,522	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	13,341	13,341	13,341	4,736	8,605	-	-	-
16	Standardised Approach (SEC-SA)	21	21	21	21	-	-	-	-
17	1250%	10	10	10	-	10	-	-	-

As of September 30, 2022								
		i	j	k	l	m	n	o
		Synthetic securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
Exposure values (by RW bands)								
1	≤20% RW	-	-	-	-	-	-	-
2	>20% to 50% RW	-	-	-	-	-	-	-
3	>50% to 100% RW	-	-	-	-	-	-	-
4	>100% to <1250% RW	-	-	-	-	-	-	-
5	1250% RW	-	-	-	-	-	-	-
Exposure values (by regulatory approach)								
6	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-
RWA (by regulatory approach)								
10	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-
Capital charge after cap								
14	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ **Market Risk**

(1) Trading Activities

(A) MR1 : Market risk under standardized approach

(Millions of yen)

		As of September 30, 2021	As of September 30, 2022
		RWA	RWA
No.		(Risk equivalent / 8%)	(Risk equivalent / 8%)
1	Interest rate risk (general and specific)	571,827	575,905
2	Equity risk (general and specific)	333,424	261,338
3	Foreign exchange risk	39,742	15,147
4	Commodity risk	168,943	8,467
	Options		
5	Simplified approach	-	-
6	Delta-plus method	41,967	9,195
7	Scenario approach	-	-
8	Securitization	128,894	156,816
9	Total	1,284,799	1,026,871

(B) MR3 : IMA values for trading portfolios

(Millions of yen)

		As of September 30, 2021	As of September 30, 2022
No.			
	VAR (10 day 99%)		
1	Maximum value	13,937	21,948
2	Average value	9,500	16,033
3	Minimum value	6,716	9,303
4	Period end	10,250	16,765
	Stressed VAR (10 day 99%)		
5	Maximum value	39,648	35,088
6	Average value	17,771	24,405
7	Minimum value	12,284	16,212
8	Period end	22,429	24,433
	Incremental Risk Charge (99.9%)		
9	Maximum value	-	-
10	Average value	-	-
11	Minimum value	-	-
12	Period end	-	-
	Comprehensive Risk Capital Charge (99.9%)		
13	Maximum value	-	-
14	Average value	-	-
15	Minimum value	-	-
16	Period end	-	-
17	Floor (standardized measurement method)	-	-

Notes: 1. The historical simulation method is used for the calculation of VAR and stressed VAR under the Internal Models Approach.

2. VAR is measured based on the observation period of 3 years (801 business days), a 99% confidence interval and a 1-day holding period. This 1-day VAR is scaled up to 10-business day VAR using the square-root-of-time ($\sqrt{T}$) rule. We update historical data on a daily basis, in principle, and do not weight such data. When re-pricing instruments, we use the full revaluation method, a sensitivity-based approach and the like. We consider change width or rate as market volatility of risk factors according to product attributes.

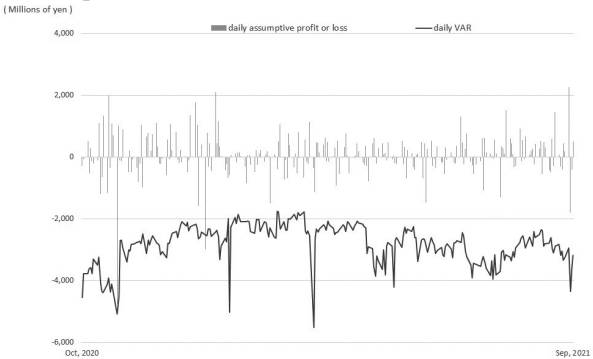
3. When measuring stressed VAR, the same measurement approach as VAR is used except for the observation period of 1 year (265 business days). As a stressed period, we select a period which has an adequate length of time and is considered the most stressful under a certain set of criteria established based on the most recent portfolio.

4. When applying the internal model, we regularly verify the preconditions used for VAR measurement.

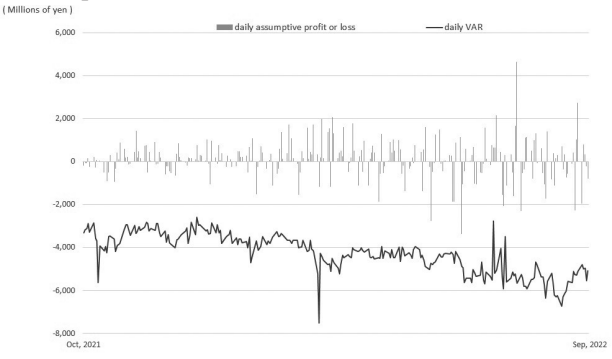
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(C) MR4 : Back testing results of IMA

As of September 30, 2021



As of September 30, 2022



Note: The number of cases where VAR on a particular day was exceeded by losses on the following business day for the past 250 business days was 0 as of September 30, 2022 (1 as of September 30, 2021).

(2) Banking Activities

(D) IRRBB1 : Interest rate risk

(Millions of yen)

No.		a		b		c		d	
		ΔEVE				ΔNII			
		As of September 30, 2022	As of September 30, 2021	As of September 30, 2022	As of September 30, 2021	As of September 30, 2022	As of September 30, 2021	As of September 30, 2022	As of September 30, 2021
1	Parallel up	337,591	963,326	(392,231)	(291,078)				
2	Parallel down	800	0	533,016	491,207				
3	Steepener	133,338	358,111	/	/				
4	Flattener	71,385	158,921	/	/				
5	Short rate up	160,739	391,173	/	/				
6	Short rate down	14,296	43,039	/	/				
7	Maximum	337,591	963,326	533,016	491,207				
		e		f					
		As of September 30, 2022		As of September 30, 2021					
8	Tier1 capital	9,733,177		10,098,408					

Notes:1. Decreased economic values and interest income are shown as positive values.
2. As for some of those current deposits and ordinary deposits whose interest rates are not changed at predetermined intervals and from which depositors can withdraw money as desired on demand, we measure the interest rate risk associated with such deposits by applying an appropriate method after recognizing them as core deposits. The average repricing maturities are 0.8 years for yen deposits and 0.4 years for dollar deposits respectively. The longest repricing maturities are 10.0 years for yen deposits and 5.0 years for dollar deposits respectively. We measure interest rate risk associated with term deposits and loans in an appropriate manner by estimating their early redemption rates based on their historical prepayment and cancellation data.
3. When aggregating the respective ΔEVE of multiple currencies, we use the internal model that estimates the correlations between the key currencies based on historical data. When aggregating the respective ΔNII of multiple currencies, we simply add their respective ΔNII.
4. For the calculation of ΔEVE and ΔNII, we set an appropriate interest rate and spread according to a certain discount rate and reference rate.
5. When making the calculations above, we use regulatory defined preconditions including an interest rate shock scenario.

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■Composition of Leverage Ratio

(Millions of yen, except percentage)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of September 30, 2021	As of September 30, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	155,497,592	170,938,081
1a	1	Total assets reported in the consolidated balance sheet	189,004,440	216,370,210
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	-	-
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	-	-
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	33,506,847	45,432,128
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,215,013	1,092,901
3		Total on-balance sheet exposures (a)	154,282,578	169,845,180
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,663,862	4,945,895
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	8,235,460	12,242,019
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,086,110	2,101,654
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	-	-
		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	126,143	352,406
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	-	-
8		The amount of client-cleared trade exposures for which a bank holding company acting as a clearing member is not obliged to make any indemnification (-)	/	/
9		Adjusted effective notional amount of written credit derivatives	5,079,267	9,931,793
10		The amount of deductions from effective notional amount of written credit derivatives (-)	4,791,953	9,546,195
11	4	Total exposures related to derivative transactions (b)	12,398,890	20,027,573
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	19,345,318	17,228,420
13		The amount of deductions from the assets above (line 12) (-)	4,872,890	4,829,973
14		The exposures for counterparty credit risk for repo transactions, etc.	492,995	1,364,159
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	14,965,423	13,762,606
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	48,507,502	57,883,717
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,562,839	30,662,620
19	6	Total exposures related to off-balance sheet transactions (d)	21,944,662	27,221,097

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Leverage ratio on a consolidated basis		(5)		
20		The amount of capital (Tier1 capital)	(e)	10,098,408
21	8	Total exposures ((a)+(b)+(c)+(d))	(f)	203,591,555
22		Leverage ratio on a consolidated basis ((e)/(f))		4.96%
Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)		(6)		
		Total exposures	(f)	203,591,555
		The amount of deposits with the Bank of Japan		38,190,949
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)	(f')	241,782,505
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))		4.17%

Note: As an external audit of calculating the leverage ratio on a consolidated basis, we underwent an examination under the procedures agreed with by Ernst & Young ShinNihon LLC, on the basis of "Practical guidance on agreed-upon procedures for the calculation of capital adequacy ratio and leverage ratio" (Practical Guideline for specialized fields No. 4465 of the Japanese Institute of Certified Public Accountants). Note that this examination is not a part of the audit performed on our consolidated financial statements or internal controls over financial reporting. Ernst & Young ShinNihon LLC does not give its opinion or conclusion concerning the leverage ratio or our internal control structure regarding the calculation of the leverage ratio. Instead, it performs an examination to the extent both of us agreed to and reports the results to us.

The key drivers of material changes observed from the end of the previous reporting period to the end of the current reporting period

Leverage ratio as of September 30, 2022 is higher than September 30, 2021 due to an increase in the amount of derivative transactions within total exposure.

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ **TLAC Regulations**

(1) TLAC1: TLAC composition for G-SIBs (at resolution group level)

(Millions of yen, except percentage)

Basel III Template No.	Items		a	b
			As of September 30, 2021	As of September 30, 2022
Preferred resolution strategy (1)				
The SPE (Single Point of Entry) resolution strategy is considered to be the preferred resolution strategy for Mizuho Financial Group, Inc. (MHFG) and its subsidiaries. More concretely, at the time of a stress, following the relevant authority's determination that one or more of the material sub-groups, i.e. Mizuho Bank, Ltd., Mizuho Trust & Banking Co., Ltd. and Mizuho Securities Co., Ltd. have reached the point of non-viability, losses incurred to them would be passed to MHFG, the ultimate holding company. While this could lead to a resolution of MHFG, the material sub-groups are expected to continue their business as usual under the Specified Bridge Financial Institution, etc. incorporated by the Deposit Insurance Corporation of Japan (DICJ) to which MHFG transfers its business.				
Regulatory capital elements of TLAC and adjustments (2)				
1	Common Equity Tier 1 capital (CET1)	(A)	8,243,579	8,097,740
2	Additional Tier 1 capital (AT1) before TLAC adjustments	(B)	1,854,829	1,635,436
3	AT1 ineligible as TLAC as issued out of subsidiaries to third parties	(C)	-	-
4	Other adjustments	(D)	-	16,720
5	AT1 instruments eligible under the TLAC framework ((B)-(C)-(D))	(E)	1,854,829	1,618,716
6	Tier 2 capital (T2) before TLAC adjustments	(F)	1,828,616	1,483,420
7	Amortised portion of T2 instruments where remaining maturity > 1 year	(G)	(210,040)	(178,794)
8	T2 capital ineligible as TLAC as issued out of subsidiaries to third parties	(H)	-	64,677
9	Other adjustments	(I)	48,712	3,575
10	T2 instruments eligible under the TLAC framework ((F)-(G)-(H)-(I))	(J)	1,989,944	1,593,963
11	TLAC arising from regulatory capital ((A) + (E) + (J))	(K)	12,088,352	11,310,420
Non-regulatory capital elements of TLAC (3)				
12	External TLAC instruments issued directly by the bank and subordinated to excluded liabilities	(L)	3,958,785	5,187,181
13	External TLAC instruments issued directly by the bank which are not subordinated to excluded liabilities but meet all other TLAC term sheet requirements		/	/
14	of which: amount eligible as TLAC after application of the caps		/	/
15	External TLAC instruments issued by funding vehicles prior to 1 January 2022		/	/
16	Eligible ex ante commitments to recapitalise a G-SIB in resolution	(M)	1,678,692	2,496,789
17	TLAC arising from non-regulatory capital instruments before adjustments ((L) + (M))	(N)	5,637,477	7,683,970
Non-regulatory capital elements of TLAC: adjustments (4)				
18	TLAC before deductions ((K) + (N))	(O)	17,725,830	18,994,391
19	Deductions of exposures between MPE resolution groups that correspond to items eligible for TLAC (not applicable to SPE G-SIBs)	(P)	-	-
20	Deduction of investments in own other TLAC liabilities	(Q)	5,737	13,294
21	Other adjustments to TLAC	(R)	-	-
22	TLAC after deductions ((O)-(P)-(Q)-(R))	(S)	17,720,093	18,981,096
Risk-weighted assets and leverage exposure measure for TLAC purposes (5)				
23	Total RWA	(T)	67,147,718	71,336,840
24	Leverage ratio exposure measure	(U)	203,591,555	230,856,457
TLAC ratios and buffers (6)				
25	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA) ((S)/(T))		26.38%	26.60%
25a	TLAC as a percentage of RWA		22.87%	23.09%
26	TLAC as a percentage of leverage ratio exposure measure ((S)/(U))		8.70%	8.22%
27	CET1 available after meeting the bank's minimum capital requirements		7.77%	6.85%
28	Total of bank CET1 specific buffer requirements		3.51%	3.51%
29	of which: capital conservation buffer requirement		2.50%	2.50%
30	of which: countercyclical buffer requirement		0.01%	0.01%
31	of which: bank G-SIB/D-SIB additional requirements		1.00%	1.00%

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TLAC as a percentage of leverage ratio exposure measure (excluding the impact of any applicable (7) temporary exemption of deposits with the Bank of Japan)			
	Leverage ratio exposure measure (U)	203,591,555	230,856,457
	The amount of deposits with the Bank of Japan	38,190,949	39,757,214
	Leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (U')	241,782,505	270,613,672
	TLAC as a percentage of leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((S)/(U'))	7.32%	7.01%

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(2) TLAC2:Material subgroup entity – creditor ranking at legal entity level

(Millions of yen)

Mizuho Bank (Non-consolidated)												
				As of September 30, 2021								Sum of 1 to 5
Basel III Template	Items	Creditor ranking										
		1 most junior		2		3		4		5 most senior		
1	Is the resolution entity the creditor/investor?	✓	-	✓	-	✓	-	✓	-	✓	-	
2	Description of creditor ranking	Common equity		Additional Tier 1 capital instruments		Tier 2 capital instruments		Eligible Tier 2 capital instruments subject to phase-out arrangements		Other internal TLAC eligible instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	3,690,227	-	1,873,004	-	1,761,837	-	167,925	314,000	4,507,340	-	12,314,334
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A) -(B))	3,690,227	-	1,873,004	-	1,761,837	-	167,925	314,000	4,507,340	-	12,314,334
6	Subset of row 5 that are eligible as TLAC	3,690,227	-	1,873,000	-	1,593,912	-	-	-	3,958,785	-	11,115,925
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	-	-	-	-	529,452	-	529,452
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	-	-	393,962	-	-	-	1,590,942	-	1,984,905
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	-	-	1,154,950	-	-	-	1,601,027	-	2,755,977
10	Subset of row 6 with 10 years ≤ residual maturity,but excluding perpetual securities	-	-	-	-	45,000	-	-	-	237,362	-	282,362
11	Subset of row 6 that is perpetual securities	3,690,227	-	1,873,000	-	-	-	-	-	-	-	5,563,227

*1: Additional Tier 1 capital instruments include eligible Additional Tier 1 capital instruments subject to phase-out arrangements (4 million yen)

*2: The amounts subject to the phase-out arrangements are excluded in Basel III Template from 6 to 11

(Millions of yen)

Mizuho Bank (Non-consolidated)												
				As of September 30, 2022								Sum of 1 to 4
				Creditor ranking								
Basel III Template	Items			1		2		3		4		
				most junior						most senior		
1	Is the resolution entity the creditor/investor?			✓	-	✓	-	✓	-	✓	-	
2	Description of creditor ranking			Common equity		Additional Tier 1 capital instruments		Tier 2 capital instruments		Other internal TLAC eligible instruments		
3	Total capital and liabilities net of credit risk mitigation (A)			3,663,453	-	1,643,000	-	1,670,632	-	5,563,381	-	12,540,466
4	Subset of row 3 that are excluded liabilities (B)			-	-	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A)-(B))			3,663,453	-	1,643,000	-	1,670,632	-	5,563,381	-	12,540,466
6	Subset of row 5 that are eligible as TLAC			3,663,453	-	1,643,000	-	1,453,417	-	5,187,181	-	11,947,052
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years			-	-	-	-	80,000	-	1,052,755	-	1,132,755
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years			-	-	-	-	464,607	-	1,924,996	-	2,389,604
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years			-	-	-	-	883,810	-	1,986,966	-	2,870,776
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities			-	-	-	-	25,000	-	222,463	-	247,463
11	Subset of row 6 that is perpetual securities			3,663,453	-	1,643,000	-	-	-	-	-	5,306,453

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(Millions of yen)

Mizuho Trust & Banking (Non-consolidated)						
		As of September 30, 2021				Sum of 1 to 2
Basel III Template	Items	Creditor ranking				
		1		2		
		most junior		most senior		
1	Is the resolution entity the creditor/investor?	✓	-	✓	-	
2	Description of creditor ranking	Common equity		Other internal TLAC eligible instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	262,874	-	-	-	262,874
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A)-(B))	262,874	-	-	-	262,874
6	Subset of row 5 that are eligible as TLAC	262,874	-	-	-	262,874
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	-
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	-	-	-
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	-	-	-
10	Subset of row 6 with 10 years ≤ residual maturity , but excluding perpetual securities	-	-	-	-	-
11	Subset of row 6 that is perpetual securities	262,874	-	-	-	262,874

(Millions of yen)

Mizuho Trust & Banking (Non-consolidated)						
		As of September 30, 2022				Sum of 1 to 2
Basel III Template	Items	Creditor ranking				
		1		2		
		most junior		most senior		
1	Is the resolution entity the creditor/investor?	✓	-	✓	-	
2	Description of creditor ranking	Common equity		Other internal TLAC eligible instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	262,874	-	-	-	262,874
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A)-(B))	262,874	-	-	-	262,874
6	Subset of row 5 that are eligible as TLAC	262,874	-	-	-	262,874
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	-
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	-	-	-
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	-	-	-
10	Subset of row 6 with 10 years ≤ residual maturity , but excluding perpetual securities	-	-	-	-	-
11	Subset of row 6 that is perpetual securities	262,874	-	-	-	262,874

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 Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

Mizuho Securities (Non-consolidated)								
		As of September 30, 2021						Sum of 1 to 3
		Creditor ranking						
Basel III Template	Items	1		2		3		
		most junior				most senior		
1	Is the resolution entity the creditor/investor?	✓	-	✓	-	✓	-	
2	Description of creditor ranking	Common equity		Long-term subordinated debt/Short-term subordinated debt		Other internal TLAC instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	454,107	52,708	364,000	90,000	-	-	960,816
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A) -(B))	454,107	52,708	364,000	90,000	-	-	960,816
6	Subset of row 5 that are eligible as TLAC	454,107	52,708	364,000	-	-	-	870,816
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	-	-	-
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	180,000	-	-	-	180,000
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	184,000	-	-	-	184,000
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	-	-	-	-	-
11	Subset of row 6 that is perpetual securities	454,107	52,708	-	-	-	-	506,816

(Millions of yen)

Mizuho Securities (Non-consolidated)								
		As of September 30, 2022						Sum of 1 to 3
Basel III Template	Items	Creditor ranking						
		1		2		3		
		most junior				most senior		
1	Is the resolution entity the creditor/investor?	✓	-	✓	-	✓	-	
2	Description of creditor ranking	Common equity		Long-term subordinated debt/Short-term subordinated debt		Other internal TLAC instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	506,816	-	424,000	90,000	-	-	1,020,816
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A) -(B))	506,816	-	424,000	90,000	-	-	1,020,816
6	Subset of row 5 that are eligible as TLAC	506,816	-	424,000	-	-	-	930,816
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	-	-	-
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	270,000	-	-	-	270,000
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	154,000	-	-	-	154,000
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	-	-	-	-	-
11	Subset of row 6 that is perpetual securities	506,816	-	-	-	-	-	506,816

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(3) TLAC3:Resolution entity – creditor ranking at legal entity level

(Millions of yen)

Mizuho Financial Group (Non-Consolidated)						
		As of September 30, 2021				Sum of 1 to 4
		Creditor ranking				
Basel III Template	Items	1	2	3	4	
		most junior			most senior	
1	Description of creditor ranking	Common equity	Additional Tier 1 capital instruments	Tier 2 capital instruments	Unsecured senior debts	
2	Total capital and liabilities net of credit risk mitigation (A)	3,453,427	1,873,000	1,929,762	4,512,204	11,768,393
3	Subset of row 2 that are excluded liabilities (B)	-	-	-	4,864	4,864
4	Total capital and liabilities less excluded liabilities ((A) - (B))	3,453,427	1,873,000	1,929,762	4,507,340	11,763,529
5	Subset of row 4 that are eligible as TLAC	3,453,427	1,873,000	1,761,837	3,958,785	11,047,049
6	Subset of row 5 with 1 year ≤ residual maturity < 2 years	-	-	-	529,452	529,452
7	Subset of row 5 with 2 years ≤ residual maturity < 5 years	-	-	561,887	1,590,942	2,152,830
8	Subset of row 5 with 5 years ≤ residual maturity < 10 years	-	-	1,154,950	1,601,027	2,755,977
9	Subset of row 5 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	45,000	237,362	282,362
10	Subset of row 5 that is perpetual securities	3,453,427	1,873,000	-	-	5,326,427

*1 :Tier 2 capital instruments include eligible Tier 2 capital instruments subject to phase-out arrangements issued by SPC (167,925 million yen)

*2 :Internal transactions are excluded from unsecured senior debts

*3 :Excluded liabilities are recognized on a conservative basis in consideration of the materiality of the amounts

(Millions of yen)

Mizuho Financial Group (Non-Consolidated)						
		As of September 30, 2022				Sum of 1 to 4
		Creditor ranking				
Basel III Template	Items	1 most junior	2	3	4 most senior	
1	Description of creditor ranking	Common equity	Additional Tier 1 capital instruments	Tier 2 capital instruments	Unsecured senior debts	
2	Total capital and liabilities net of credit risk mitigation (A)	3,453,427	1,643,000	1,670,632	5,570,168	12,337,228
3	Subset of row 2 that are excluded liabilities (B)	-	-	-	6,787	6,787
4	Total capital and liabilities less excluded liabilities ((A) - (B))	3,453,427	1,643,000	1,670,632	5,563,381	12,330,440
5	Subset of row 4 that are eligible as TLAC	3,453,427	1,643,000	1,453,417	5,187,181	11,737,026
6	Subset of row 5 with 1 year ≤ residual maturity < 2 years	-	-	80,000	1,052,755	1,132,755
7	Subset of row 5 with 2 years ≤ residual maturity < 5 years	-	-	464,607	1,924,996	2,389,604
8	Subset of row 5 with 5 years ≤ residual maturity < 10 years	-	-	883,810	1,986,966	2,870,776
9	Subset of row 5 with 10 years ≤ residual maturity,but excluding perpetual securities	-	-	25,000	222,463	247,463
10	Subset of row 5 that is perpetual securities	3,453,427	1,643,000	-	-	5,096,427

*1 :Internal transactions are excluded from unsecured senior debts

*2 :Excluded liabilities are recognized on a conservative basis in consideration of the materiality of the amounts

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ Geographical Distribution of Credit Exposures Used in the Countercyclical Buffer

(1) CCyB1: Geographical distribution of credit exposures used in the countercyclical buffer

(Millions of yen, except percentage)

	As of September 30, 2021			
	a	b	c	d
Geographical breakdown	Countercyclical buffer rate	Risk-weighted assets used in the computation of the countercyclical buffer	Countercyclical buffer requirements	Countercyclical buffer amount
Hong Kong SAR	1.00%	555,743	/	/
Luxembourg	0.50%	201,586	/	/
Subtotal	/	757,330	/	/
Total	/	54,679,204	0.01%	6,714

Note: Credit risk-weighted assets used in the computation of the countercyclical buffer of each country or region are calculated based on where counterparties are located.

Some equity exposures, regarded-method exposures, securitization exposures and standardized approach portion which are difficult to calculate based on the locations of counterparties, are calculated based on the country or region in which the reporting office is located.

(Millions of yen, except percentage)

	As of September 30, 2022			
	a	b	c	d
Geographical breakdown	Countercyclical buffer rate	Risk-weighted assets used in the computation of the countercyclical buffer	Countercyclical buffer requirements	Countercyclical buffer amount
Hong Kong SAR	1.00%	669,813	/	/
Luxembourg	0.50%	343,124	/	/
Sweden	1.00%	81,625	/	/
Subtotal	/	1,094,563	/	/
Total	/	56,953,245	0.01%	7,133

Notes: Credit risk-weighted assets used in the computation of the countercyclical buffer of each country or region are calculated based on where counterparties are located.

Some equity exposures, regarded-method exposures, securitization exposures and standardized approach portion which are difficult to calculate based on the locations of counterparties, are calculated based on the country or region in which the reporting office is located.

Status of Sound Management of Liquidity Risk

The information disclosed herein is in accordance with "Matters Separately Prescribed by the Commissioner of the Financial Services Agency Regarding Status of Sound Management of Liquidity Risk, etc. pursuant to Article 19-2, Paragraph 1, Item 5, Sub-item (e), and other related provisions of the Regulation for Enforcement of the Banking Act" (the FSA Notice No.7 of 2015).

■Liquidity Coverage Ratio

(1)Disclosure of quantitative information regarding the Liquidity Coverage Ratio (Consolidated)

(In million yen, %, the number of data)						
Item		For the three months ended June 30, 2022		For the three months ended September 30, 2022		
High-Quality Liquid Assets		(1)	/	/		
1	Total high-quality liquid assets (HQLA)	73,800,022		74,062,471		
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	51,943,824	4,013,764
3	of which, Stable deposits	16,597,179		497,915	16,900,033	507,001
4	of which, Less stable deposits	34,923,012		3,494,691	35,043,790	3,506,763
5	Cash outflows related to unsecured wholesale funding	91,183,639		53,339,964	91,832,630	55,008,745
6	of which, Qualifying operational deposits	-		-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	79,074,253		41,230,578	79,178,960	42,355,075
8	of which, Debt securities	12,109,386		12,109,386	12,653,670	12,653,670
9	Cash outflows related to secured funding, etc.	/		2,010,737	/	1,891,267
10	Cash outflows related to derivatives transactions, etc. funding programs, credit and liquidity facilities	36,731,221		11,519,599	38,369,987	12,291,420
11	of which, Cash outflows related to derivative transactions, etc.	3,378,261		3,378,261	3,581,599	3,581,599
12	of which, Cash outflows related to funding programs	31,438		31,438	26,837	26,837
13	of which, Cash outflows related to credit and liquidity facilities	33,321,520		8,109,898	34,761,550	8,682,983
14	Cash outflows related to contractual funding obligations, etc.	7,696,344		1,976,285	7,352,100	1,835,473
15	Cash outflows related to contingencies	80,960,891		714,892	82,550,050	731,015
16	Total cash outflows	/		73,554,085	/	75,771,686
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	14,587,793	1,360,324
18	Cash inflows related to collections of loans, etc.	17,093,189		13,451,305	16,691,661	12,886,687
19	Other cash inflows	11,004,054		2,480,844	12,833,747	2,545,481
20	Total cash inflows	41,883,870		17,471,866	44,113,202	16,792,494
Consolidated liquidity coverage ratio		(4)	/	/		
21	Total HQLA allowed to be included in the calculation	/		73,800,022	/	74,062,471
22	Net cash outflows	/		56,082,219	/	58,979,192
23	Consolidated liquidity coverage ratio (LCR)	/		131.7%	/	125.6%
24	The number of data used to calculate the average value	61		62		

(2)Disclosure of qualitative information regarding the Liquidity Coverage Ratio (Consolidated)

(A)Chronological changes in the Liquidity Coverage Ratio (Consolidated)

Our Consolidated LCR has remained stable over the past two years.

(B)Evaluation of the Liquidity Coverage Ratio Level (Consolidated)

Our Consolidated LCR surpasses the regulatory standard (100%), with no issues. We do not expect our Consolidated LCR to deviate significantly from the current level in the future, and our Consolidated LCR disclosed herein does not differ significantly from our expectations.

(C)Composition of the total HQLA allowed to be included in the calculation

There are no significant changes in the composition, such as by currency or type, and geographic distribution of the HQLA allowed to be included in the calculation. In addition, there is no significant currency mismatch between total amount of the HQLA allowed to be included in the calculation and net cash outflow regarding main currencies (those currencies of which the aggregate liabilities denominated amount to 5% or more of our total liabilities).

Basel Pillar 3 Disclosures
 Status of Sound Management of Liquidity Risk

(D)Other matters regarding the Liquidity Coverage Ratio (Consolidated)

We do not apply the "exceptional treatment regarding qualifying operational deposits" in Article 28 of the Notice No.62 and "the amount of additional collateral required due to market valuation changes to derivatives transactions estimated by the scenario approach" in Article 37 of the Notice No.62. "Cash outflows from other contracts" in Article 59 of the Notice No.62 includes "cash outflows related to small consolidated subsidiaries." There are no material items that require detailed explanation of "cash outflows from other contingent events" in Article 52 of the Notice No.62 and "cash inflows from other contracts" in Article 72 of the Notice No.62. Monthly or quarterly data is used for some of our consolidated subsidiaries.

■Net Stable Funding Ratio

(1)Disclosure of quantitative information regarding the Net Stable Funding Ratio (Consolidated)

(In million yen, %)											
Item		As of June 30,2022					As of September 30,2022				
		Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to <1yr	≥1yr		No maturity	< 6 months	6 months to <1yr	≥1yr	
Available stable funding (ASF) items (1)											
1	Capital; of which:	8,997,918	0	0	3,287,242	12,285,160	8,984,756	0	0	3,313,632	12,298,389
2	Common Equity Tier 1 capital, Additional Tier 1 capital and Tier 2 capital (excluding the proportion of Tier 2 instruments with residual maturity of less than one year) before the application of capital deductions	8,997,918	0	0	3,003,847	12,001,765	8,984,756	0	0	2,981,862	11,966,618
3	Other capital instruments that are not included in the above category	0	0	0	283,394	283,394	0	0	0	331,770	331,770
4	Funding from retail and small business customers; of which:	52,206,651	37,233	0	84,679	47,957,911	51,799,615	1,544	33,529	54,746	47,545,642
5	Stable deposits	17,074,717	0	0	0	16,220,981	16,793,510	0	0	0	15,953,835
6	Less stable deposits	35,131,934	37,233	0	84,679	31,736,929	35,006,104	1,544	33,529	54,746	31,591,807
7	Wholesale funding; of which:	58,985,015	74,204,677	5,024,814	8,521,148	46,889,835	60,778,360	74,763,759	6,382,083	8,444,520	50,004,926
8	Operational deposits	-	-	-	-	-	-	-	-	-	-
9	Other wholesale funding	58,985,015	74,204,677	5,024,814	8,521,148	46,889,835	60,778,360	74,763,759	6,382,083	8,444,520	50,004,926
10	Liabilities with matching interdependent assets	-	-	-	-	-	-	-	-	-	-
11	Other liabilities; of which:	8,175,631	3,509,184	0	90,656	110,359	7,523,780	3,091,408	0	80,475	111,695
12	Derivative liabilities	/	/	/	0	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	8,175,631	3,509,184	0	90,656	110,359	7,523,780	3,091,408	0	80,475	111,695
14	Total available stable funding	/	/	/	/	107,243,267	/	/	/	/	109,960,653

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

Item		As of June 30,2022					As of September 30,2022				
		Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to <1yr	≥1yr		No maturity	< 6 months	6 months to <1yr	≥1yr	
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	3,890,587	/	/	/	/	4,220,649
16	Deposits held at financial institutions for operational purposes	344,566	0	0	0	172,420	559,502	0	0	0	279,896
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	5,383,068	36,163,115	8,294,252	63,913,479	74,051,420	6,063,466	37,382,642	9,165,681	65,467,902	75,583,733
18	Loans to- and repo transactions with-financial institutions (secured by level 1 HQLA)	181,815	6,556,553	8,640	110,063	244,437	255,714	7,891,655	28,900	110,063	132,038
19	Loans to- and repo transactions with-financial institutions (not included in item 18)	1,503,009	7,688,730	2,096,611	9,694,007	12,231,223	2,979,490	6,920,540	2,097,298	10,192,654	12,839,413
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	651,137	20,989,245	5,829,962	42,812,211	49,596,087	586,384	21,671,950	6,629,094	44,189,868	51,577,709
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	83	1,641,379	317,907	1,844,254	2,178,462	69	1,536,335	406,753	1,786,122	2,132,568
22	Residential mortgages; of which:	0	6,512	44,731	7,715,032	5,727,616	0	5,489	43,386	7,643,998	5,663,638
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,692	2,692	4,278,917	2,783,488	0	1,732	2,613	4,290,994	2,791,319
24	Securities that are not in default and do not qualify as HQLA and other similar assets	3,047,106	922,072	314,305	3,582,164	6,252,054	2,241,877	893,006	367,001	3,331,316	5,370,933
25	Assets with matching interdependent liabilities	-	-	-	-	-	-	-	-	-	-
26	Other assets; of which:	8,367,189	4,679,637	171,255	6,834,143	13,090,510	7,748,431	4,173,034	156,221	7,223,426	12,121,424
27	Physical traded commodities, including gold	0	/	/	/	0	0	/	/	/	0
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs (including those that are not recorded on consolidated balance sheet)	/	/	/	1,310,949	1,114,307	/	/	/	1,203,748	1,023,186
29	Derivative assets	/	/	/	255,106	255,106	/	/	/	60,074	60,074
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	4,210,139	210,506	/	/	/	4,999,028	249,951
31	All other assets not included in the above categories	8,367,189	4,679,637	171,255	1,057,948	11,510,589	7,748,431	4,173,034	156,221	960,574	10,788,212
32	Off-balance sheet items	/	/	/	118,468,389	2,494,885	/	/	/	124,181,966	2,633,806
33	Total required stable funding	/	/	/	/	93,699,823	/	/	/	/	94,839,510
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	114.4%	/	/	/	/	115.9%

(2)Disclosure of qualitative information regarding the Net Stable Funding Ratio (Consolidated)

(A)Chronological changes in the Net Stable Funding Ratio (Consolidated)

Our Consolidated NSFR has remained stable since its implementation on September 30, 2021.

(B)Interdependent assets and liabilities

We do not apply the "exceptional treatment against interdependent assets and liabilities" in Article 99 of the Notice No.62.

(C)Other matters regarding the Net Stable Funding Ratio(Consolidated)

Our Consolidated NSFR surpasses the regulatory standard (100%), with no issues.

We do not expect our Consolidated NSFR disclosed herein to deviate significantly from the current level in the future, and our Consolidated NSFR does not differ significantly from our expectations.

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

■Status of Major Liquid Assets

(Billions of yen)

Item	As of Mar. 2022	As of Sep. 2022
Cash and Due from Banks (including Due from Central Banks)	51,359.3	54,458.1
Trading Securities	6,487.7	7,473.5
Securities	43,367.9	37,241.6
Bonds Held to Maturity	1,517.5	2,070.5
Other Securities	41,850.3	35,171.0
Japanese Stocks	2,577.3	2,443.3
Japanese Bonds	28,620.4	20,775.4
Japanese Government Bonds	25,158.7	17,103.3
Japanese Local Government Bonds	419.6	496.6
Japanese Corporate Bonds	3,042.0	3,175.4
Other	10,652.6	11,952.1
Foreign Bonds	8,937.5	10,332.4
Other	1,715.0	1,619.7
Total	101,214.9	99,173.3
Portion pledged as collateral	(13,372.3)	(16,837.6)
Total after the deduction above	87,842.6	82,335.6

Notes:

1. All securities included in the above table have fair value.
2. The portion pledged as collateral mainly consists of securities and others collateralized for borrowed money, foreign and domestic exchange transactions or derivatives transactions, or substituted for margins for futures transactions.
3. Figures in the above table do not represent high quality liquid assets under the liquidity ratio regulation.