



Basel Pillar 3 Disclosures
Interim for FY2023

Mizuho Financial Group



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The following is an English translation of an excerpt regarding the Basel Pillar 3 disclosures and the relevant information from our Japanese language disclosure material published in January 2024. 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 the 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 the 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, 2023	As of June 30, 2023	As of March 31, 2023	As of December 31, 2022	As of September 30, 2022
Capital						
1	Common Equity Tier 1 capital	8,885,340	8,848,730	8,315,525	8,305,822	8,097,740
2	Tier 1 capital	10,636,388	10,338,763	9,803,395	9,786,067	9,733,177
3	Total capital	12,228,219	11,707,585	11,306,965	11,355,628	11,216,597
Risk weighted assets						
4	Risk weighted assets	77,063,504	73,859,172	70,434,154	70,892,406	71,336,840
Capital ratio						
5	Common Equity Tier 1 capital ratio	11.52%	11.98%	11.80%	11.71%	11.35%
6	Tier 1 capital ratio	13.80%	13.99%	13.91%	13.80%	13.64%
7	Total capital ratio	15.86%	15.85%	16.05%	16.01%	15.72%
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.10%	0.07%	0.06%	0.04%	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	3.60%	3.57%	3.56%	3.54%	3.51%
12	CET1 available after meeting the bank's minimum capital requirements	7.02%	7.48%	7.30%	7.21%	6.85%
Leverage ratio						
13	Total exposures	242,406,179	234,765,127	219,441,116	221,602,145	230,856,457
14	Leverage ratio	4.38%	4.40%	4.46%	4.41%	4.21%
Liquidity coverage ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	80,465,169	80,351,567	77,599,942	77,561,476	74,062,471
16	Net cash outflows	60,670,185	58,752,554	59,419,441	63,186,015	58,979,192
17	LCR	132.7%	136.9%	130.6%	122.9%	125.6%
Net stable funding ratio (NSFR)						
18	Available stable funding	114,845,288	115,064,705	112,497,787	109,646,765	109,960,653
19	Required stable funding	97,604,401	96,388,976	91,786,308	92,645,294	94,839,510
20	NSFR	117.6	119.3	122.5%	118.3%	115.9%

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, Sub-item (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, 2022 and 2023.

(B) Number of consolidated subsidiaries

	As of September 30, 2022	As of September 30, 2023
Consolidated subsidiaries	174	188

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, 2022 and 2023.

(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, 2022 and 2023.

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

None as of September 30, 2022 and 2023.

(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, 2022 and 2023.

Basel Pillar 3 Disclosures
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 percentages)

Basel III Template		a	b	c
		As of September 30, 2022	As of September 30, 2023	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	8,258,929	8,652,294	
1a	of which: capital and stock surplus	3,386,156	3,386,035	
2	of which: retained earnings	4,989,214	5,401,618	
1c	of which: treasury stock (-)	8,552	8,439	
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	107,889	126,919	
	of which: other than above	-	-	
1b	Subscription rights to common shares	5	5	
3	Accumulated other comprehensive income and other disclosed reserves	556,363	797,516	(a)
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	488	539	
6	Common Equity Tier 1 capital: instruments and reserves (A)	8,815,785	9,450,355	
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)	455,114	470,620	
8	of which: goodwill (net of related tax liability, including those equivalent)	67,169	85,182	
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	387,945	385,438	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	22,138	9,993	
11	Deferred gains or losses on derivatives under hedge accounting	(414,022)	(547,536)	
12	Shortfall of eligible provisions to expected losses	-	-	
13	Securitization gain on sale	-	-	
14	Gains and losses due to changes in own credit risk on fair valued liabilities	63,450	58,678	
15	Net defined benefit asset	589,279	568,639	
16	Investments in own shares (excluding those reported in the net assets section)	2,084	4,619	
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)	-	-	

Basel Pillar 3 Disclosures
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)		718,045	565,014	
Common Equity Tier 1 capital (CET1)					
29	Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)		8,097,740	8,885,340	
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	1,643,000	1,746,000	
		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)		16,720	18,165	
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)		1,659,720	1,764,165	
Additional Tier 1 capital: regulatory adjustments					
37	Investments in own Additional Tier 1 instruments		4,600	3,100	
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)		19,683	10,017	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions		-	-	
43	Additional Tier 1 capital: regulatory adjustments (E)		24,283	13,117	
Additional Tier 1 capital (AT1)					
44	Additional Tier 1 capital ((D)-(E)) (F)		1,635,436	1,751,047	

Basel Pillar 3 Disclosures
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)	9,733,177	10,636,388
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		1,274,185	1,464,664
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities		64,677	21,982
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)		3,575	3,855
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:instruments and provisions		/	/
47	of which: directly issued capital instruments subject to phase out from Tier 2		/	/
49	of which: instruments issued by subsidiaries subject to phase out		/	/
50	Total of general allowance for loan losses and eligible provisions included in Tier 2		148,675	116,198
50a	of which: general allowance for loan losses		4,970	6,005
50b	of which: eligible provisions		143,705	110,193
51	Tier 2 capital: instruments and provisions	(H)	1,491,112	1,606,700
Tier 2 capital: regulatory adjustments (5)				
52	Investments in own Tier 2 instruments		3,719	10,227
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		3,972	4,642
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)	7,692	14,869
Tier 2 capital (T2)				
58	Tier 2 capital (T2) ((H)-(I))	(J)	1,483,420	1,591,831
Total capital (TC = T1 + T2)				
59	Total capital (TC = T1 + T2) ((G) + (J))	(K)	11,216,597	12,228,219
Risk weighted assets (6)				
60	Risk weighted assets	(L)	71,336,840	77,063,504

Basel Pillar 3 Disclosures
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))	11.35%	11.52%	
62	Tier 1 capital ratio (consolidated) ((G)/(L))	13.64%	13.80%	
63	Total capital ratio (consolidated) ((K)/(L))	15.72%	15.86%	
64	Total of bank CET1 specific buffer requirements	3.51%	3.60%	
65	of which: capital conservation buffer requirement	2.50%	2.50%	
66	of which: countercyclical buffer requirement	0.01%	0.10%	
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	6.85%	7.02%	
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)	483,795	477,416	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	363,079	446,959	
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)	751,033	650,970	
Provisions included in Tier 2 capital: instruments and provisions (9)				
76	Provisions (general allowance for loan losses)	4,970	6,005	
77	Cap on inclusion of provisions (general allowance for loan losses)	55,628	63,891	
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")	143,705	110,193	
79	Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	351,868	377,697	
Capital instruments subject to phase-out arrangements (10)				
82	Current cap on AT1 instruments subject to phase-out arrangements	/	/	
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	/	/	
85	Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	/	/	

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.

Basel Pillar 3 Disclosures
Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

(Millions of yen)				
Items	a	b	c	d
	Consolidated balance sheet as in published financial statements	Consolidated balance sheet as in published financial statements	Reference to Template CC1	Cross-reference to Appended template
	As of September 30, 2022	As of September 30, 2023		
(Assets)				
Cash and Due from Banks	54,458,168	61,662,312		
Call Loans and Bills Purchased	1,231,117	712,060		
Receivables under Resale Agreements	14,870,926	15,330,648		
Guarantee Deposits Paid under Securities Borrowing Transactions	2,357,494	1,818,271		
Other Debt Purchased	3,856,777	4,125,400		
Trading Assets	19,649,112	24,270,846		6-a
Money Held in Trust	560,762	559,492		
Securities	38,412,009	44,661,725		2-b, 6-b
Loans and Bills Discounted	92,119,481	91,855,614		6-c
Foreign Exchange Assets	3,251,206	2,583,297		
Derivatives other than for Trading Assets	4,192,965	3,833,773		6-d
Other Assets	9,147,569	8,681,027		6-e
Tangible Fixed Assets	1,115,671	1,108,940		
Intangible Fixed Assets	610,368	599,695		2-a
Net Defined Benefit Asset	847,771	819,565		3
Deferred Tax Assets	413,040	303,740		4-a
Customers' Liabilities for Acceptances and Guarantees	9,733,515	9,978,053		
Reserves for Possible Losses on Loans	(700,532)	(712,637)		
Reserve for Possible Losses on Investments	(1)	(3)		
Total Assets	256,127,425	272,191,823		
(Liabilities)				
Deposits	142,447,797	147,099,489		
Negotiable Certificates of Deposit	21,823,004	17,855,751		
Call Money and Bills Sold	1,572,353	1,584,268		
Payables under Repurchase Agreements	23,766,031	33,179,696		
Guarantee Deposits Received under Securities Lending Transactions	1,228,757	1,091,342		
Commercial Paper	1,574,288	1,557,579		
Trading Liabilities	14,822,746	17,159,975		6-f
Borrowed Money	2,990,638	4,800,688		8-a
Foreign Exchange Liabilities	675,373	852,720		
Short-term Bonds	498,772	486,889		
Bonds and Notes	11,628,828	12,039,513		8-b
Due to Trust Accounts	1,138,586	1,083,338		
Derivatives other than for Trading Liabilities	4,995,676	5,016,432		6-g
Other Liabilities	7,965,234	8,460,989		
Reserve for Bonus Payments	69,600	85,401		
Reserve for Variable Compensation	1,186	1,261		
Net Defined Benefit Liability	71,418	68,555		
Reserve for Director and Corporate Auditor Retirement Benefits	472	536		
Reserve for Possible Losses on Sales of Loans	8,068	11,536		
Reserve for Contingencies	10,369	19,290		
Reserve for Reimbursement of Deposits	15,650	12,160		
Reserve for Reimbursement of Debentures	8,965	6,272		
Reserves under Special Laws	3,131	3,352		
Deferred Tax Liabilities	21,198	25,324		4-b
Deferred Tax Liabilities for Revaluation	59,704	57,986		4-c
Reserve for Land				
Acceptances and Guarantees	9,733,515	9,978,053		
Total Liabilities	247,131,369	262,538,407		

Basel Pillar 3 Disclosures
Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Net Assets)			
Common Stock	2,256,767	2,256,767	1-a
Capital Surplus	1,129,388	1,129,267	1-b
Retained Earnings	4,989,307	5,401,659	1-c
Treasury Stock	(8,552)	(8,439)	1-d
Total Shareholders' Equity	8,366,911	8,779,254	
Net Unrealized Gains (Losses) on Other Securities	118,757	464,720	
Deferred Gains or Losses on Hedges	(96,220)	(294,287)	5
Revaluation Reserve for Land	131,572	127,792	
Foreign Currency Translation Adjustments	256,338	342,883	
Remeasurements of Defined Benefit Plans	145,929	156,359	
Own Credit Risk Adjustments, Net of Tax	(13)	48	
Total Accumulated Other Comprehensive Income	556,363	797,516	(a)
Stock Acquisition Rights	5	5	
Non-Controlling Interests	72,774	76,638	7
Total Net Assets	8,996,055	9,653,415	
Total Liabilities and Net Assets	256,127,425	272,191,823	

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, 2022	As of September 30, 2023	Remarks
1-a	Common stock	2,256,767	2,256,767	
1-b	Capital surplus	1,129,388	1,129,267	
1-c	Retained earnings	4,989,307	5,401,659	
1-d	Treasury stock	(8,552)	(8,439)	
	Total shareholders' equity	8,366,911	8,779,254	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2022	As of September 30, 2023	Remarks
	Directly issued qualifying common share capital plus related stock surplus and retained earnings	8,366,818	8,779,214	Shareholders' equity attributable to common shares (before adjusting national specific regulatory adjustments (earnings to be distributed))
1a	of which: capital and stock surplus	3,386,156	3,386,035	
2	of which: retained earnings	4,989,214	5,401,618	
1c	of which: treasury stock (-)	8,552	8,439	
	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, 2022	As of September 30, 2023	Remarks
2-a	Intangible fixed assets	610,368	599,695	
2-b	Securities	38,412,009	44,661,725	
	of which: share of goodwill of companies accounted for using the equity method	12,304	36,931	Share of goodwill of companies accounted for using the equity method
	Income taxes related to above	(167,558)	(166,006)	

Basel Pillar 3 Disclosures
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, 2022	As of September 30, 2023	Remarks
8	Goodwill (net of related tax liability, including those equivalent)	67,169	85,182	
9	Other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	387,945	385,438	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, 2022	As of September 30, 2023	Remarks
3	Net defined benefit asset	847,771	819,565	
	Income taxes related to above	(258,491)	(250,925)	

(2) Composition of capital (Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2022	As of September 30, 2023	Remarks
15	Net defined benefit asset	589,279	568,639	

4. Deferred tax assets

(1) Consolidated balance sheet (Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2022	As of September 30, 2023	Remarks
4-a	Deferred tax assets	413,040	303,740	
4-b	Deferred tax liabilities	21,198	25,324	
4-c	Deferred tax liabilities for revaluation reserve for land	59,704	57,986	
	Tax effects on intangible fixed assets	167,558	166,006	
	Tax effects on net defined benefit asset	258,491	250,925	

(2) Composition of capital (Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2022	As of September 30, 2023	Remarks
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	22,138	9,993	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)	751,033	650,970	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)	751,033	650,970	

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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, 2022	As of September 30, 2023	Remarks
5	Deferred gains or losses on hedges	(96,220)	(294,287)	

(2) Composition of capital (Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2022	As of September 30, 2023	Remarks
11	Deferred gains or losses on derivatives under hedge accounting	(414,022)	(547,536)	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, 2022	As of September 30, 2023	Remarks
6-a	Trading assets	19,649,112	24,270,846	Including trading account securities and derivatives for trading assets
6-b	Securities	38,412,009	44,661,725	
6-c	Loans and bills discounted	92,119,481	91,855,614	Including subordinated loans
6-d	Derivatives other than for trading assets	4,192,965	3,833,773	
6-e	Other assets	9,147,569	8,681,027	Including money invested
6-f	Trading liabilities	14,822,746	17,159,975	Including trading account securities sold
6-g	Derivatives other than for trading liabilities	4,995,676	5,016,432	

(2) Composition of capital (Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2022	As of September 30, 2023	Remarks
	Investments in own capital instruments	10,404	17,946	
16	Common equity Tier 1 capital	2,084	4,619	
37	Additional Tier 1 capital	4,600	3,100	
52	Tier 2 capital	3,719	10,227	
	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)	487,767	482,059	
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	3,972	4,642	
72	Non-significant investments in the capital and other TLAC liabilities of other financials that are below the thresholds for deduction (before risk weighting)	483,795	477,416	

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	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions	382,762	456,977	
19	Amount exceeding the 10% threshold on specified items	-	-	
23	Amount exceeding the 15% threshold on specified items	-	-	
40	Additional Tier 1 capital	19,683	10,017	
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)	363,079	446,959	

7. Non-Controlling interests

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2022	As of September 30, 2023	Remarks
7	Non-Controlling interests	72,774	76,638	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2022	As of September 30, 2023	Remarks
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	488	539	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)	16,720	18,165	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	64,677	21,982	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)	3,575	3,855	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, 2022	As of September 30, 2023	Remarks
8-a	Borrowed money	2,990,638	4,800,688	
8-b	Bonds and notes	11,628,828	12,039,513	
	Total	14,619,466	16,840,201	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2022	As of September 30, 2023	Remarks
32	Directly issued qualifying additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,643,000	1,746,000	
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,274,185	1,464,664	

■ Summary of Risk-weighted Assets (RWA)

(1) Summary of RWA

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

		(Millions of yen)			
		a	b	c	d
		RWA		Capital requirements	
Basel III Template No.		As of September 30, 2023	As of September 30, 2022	As of September 30, 2023	As of September 30, 2022
1	Credit risk (excluding counterparty credit risk)	44,812,508	44,145,834	3,779,971	3,724,335
2	of which: standardized approach (SA)	2,511,109	2,359,110	200,888	188,728
3	of which: internal rating-based (IRB) approach	40,618,817	40,139,326	3,444,475	3,403,814
	of which: significant investments	–	–	–	–
	of which: estimated residual value of lease transactions	–	–	–	–
	others	1,682,582	1,647,397	134,606	131,791
4	Counterparty credit risk (CCR)	5,546,137	5,051,051	451,755	411,149
5	of which: SA-CCR	–	–	–	–
	of which: current exposure method	498,549	379,034	41,082	31,457
6	of which: expected positive exposure (EPE) method	902,611	1,118,290	75,930	93,990
	of which: credit valuation adjustment (CVA) risk	1,741,189	2,057,540	139,295	164,603
	of which: central counterparty-related	452,980	313,362	36,238	25,069
	Others	1,950,806	1,182,824	159,208	96,029
7	Equity positions in banking book under market-based approach	5,457,389	3,840,876	462,786	325,706
8	Equity investments in funds - Look-through approach	5,650,888	4,282,522	478,203	362,216
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)	856,785	836,976	72,655	70,975
10	Equity investments in funds - Fall-back approach	132,923	132,244	10,770	10,688
11	Settlement risk	2,560	9,948	213	827
12	Securitization exposures in banking book	1,738,708	1,302,509	139,096	104,200
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,584,645	1,134,880	126,771	90,790
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	152,931	166,774	12,234	13,341
15	of which: Securitisation standardised approach (SEC-SA)	187	263	14	21
	of which: 1250% risk weight is applied	944	591	75	47
16	Market risk	3,456,279	2,581,676	276,502	206,534
17	of which: standardized approach (SA)	1,506,745	1,026,871	120,539	82,149
18	of which: internal model approaches (IMA)	1,949,533	1,554,805	155,962	124,384
19	Operational risk	3,352,203	3,289,168	268,176	263,133
20	of which: basic indicator approach	1,032,748	886,917	82,619	70,953
21	of which: standardized approach	–	–	–	–
22	of which: advanced measurement approach	2,319,455	2,402,251	185,556	192,180
23	Exposures of specified items not subject to regulatory adjustments	2,744,825	2,785,282	224,949	227,179
	Amounts included in RWA subject to phase-out arrangements	–	–	–	–
24	Floor adjustment	–	–	–	–
25	Total (after applying the scaling factor)	77,063,504	71,336,840	6,165,080	5,706,947

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

(Billions of yen)

	As of September 30, 2022			As of September 30, 2023		
	EAD	RWA	RW(%)	EAD	RWA	RW(%)
IRB approach	241,382.6	51,863.4	21.48	255,052.4	54,248.5	21.26
Corporate, etc.	224,716.4	37,342.5	16.61	238,345.3	37,982.3	15.93
Corporate (except specialized lending)	113,929.2	33,641.8	29.52	115,386.5	34,102.0	29.55
Ratings A1-B2	85,449.5	17,372.0	20.33	85,511.0	17,190.7	20.10
Ratings C1-D3	25,936.6	13,835.8	53.34	26,943.3	14,333.6	53.19
Ratings E1-E2	1,455.5	1,972.7	135.53	1,608.6	2,075.4	129.01
Ratings E2R-H1	1,087.5	461.2	42.4	1,323.4	502.1	37.94
Sovereign	99,988.9	974.6	0.97	110,675.3	844.2	0.76
Ratings A1-B2	99,734.8	804.2	0.8	110,517.0	758.7	0.68
Ratings C1-D3	239.9	146.3	60.99	152.5	76.1	49.91
Ratings E1-E2	14.0	24.0	171.23	5.7	9.4	164.74
Ratings E2R-H1	0.0	0.0	32.59	0.0	0.0	31.00
Bank	10,383.7	2,255.6	21.72	11,719.3	2,397.8	20.46
Ratings A1-B2	9,890.5	1,968.5	19.9	11,043.8	2,008.2	18.18
Ratings C1-D3	482.2	259.0	53.71	665.8	362.3	54.42
Ratings E1-E2	6.5	25.7	396.29	6.1	25.6	415.19
Ratings E2R-H1	4.4	2.3	52.78	3.4	1.6	47.14
Specialized lending	414.4	470.4	113.49	564.0	638.0	113.12
Retail	9,508.2	2,815.6	29.61	9,055.3	2,578.7	28.47
Residential mortgage	7,702.1	1,953.4	25.36	7,404.8	1,766.6	23.85
Qualifying revolving loan	534.4	447.6	83.75	525.6	448.5	85.33
Other retail	1,271.6	414.6	32.6	1,124.9	363.5	32.32
Equities	4,435.5	8,649.2	194.99	5,461.3	11,023.2	201.84
PD/LGD approach	3,093.3	4,318.0	139.59	3,517.7	4,817.6	136.95
Market-based approach	1,342.2	4,331.2	322.68	1,943.6	6,205.6	319.27
Regarded-method exposure						
Securitizations						
Others	2,722.3	3,055.9	112.25	2,190.2	2,664.2	121.63
Standardized approach	6,363.5	4,380.6	68.83	7,555.1	5,053.2	66.88
Equity investments in funds	2,321.4	5,548.5	239	3,034.7	7,020.3	231.33
Securitization exposures	6,388.6	1,302.5	20.38	7,755.0	1,738.7	22.42
CVA risk	/	2,057.5	/	/	1,741.1	/
Central counterparty-related	/	313.3	/	/	452.9	/
Total	256,456.3	65,465.9	24.6	273,397.2	70,255.0	24.89

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.	
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).	Default
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

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■ **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, 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.

		(Millions of yen)			
		As of September 30, 2023			
		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	1,250,273	87,449,095	659,897	88,039,471
2	Debt securities	4,983	37,054,602	-	37,059,585
3	Other on-balance sheet debt exposures	29,522	66,900,476	5,966	66,924,032
4	Total on-balance sheet exposures (1+2+3)	1,284,779	191,404,173	665,863	192,023,088
Off-balance sheet exposures					
5	Guarantees	29,681	9,948,453	32,283	9,945,850
6	Commitments	127,343	41,133,395	-	41,260,739
7	Total off-balance sheet exposures (5+6)	157,024	51,081,848	32,283	51,206,589
Total					
8	Total assets (4+7)	1,441,803	242,486,022	698,147	243,229,678

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.

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

		(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	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.

		(Millions of yen)
		As of September 30, 2023
No.		Exposure
1	Defaulted loans and debt securities as of March 31, 2023	1,388,999
2	Defaulted	120,267
3	Returned to non-defaulted status	84,012
4	Amounts written off	23,477
5	Other changes	(116,998)
6	Defaulted loans and debt securities as of September 30, 2023 (1+2-3-4+5)	1,284,779

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

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(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)

PD scale	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
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
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
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
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
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	-	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
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	1,125.00	/
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	39,695,968	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

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

PD scale		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
As of September 30, 2023													
Sovereign													
1	0.00 to <0.15	93,266,117	593,212	74.55	95,550,662	0.00	0.2	37.06	1.4	566,241	0.59	841	/
2	0.15 to <0.25	6,201	-	-	18,558	0.18	0.0	36.71	1.0	4,400	23.71	12	/
3	0.25 to <0.50	82,123	-	-	79,126	0.41	0.0	36.97	1.0	30,552	38.61	121	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	38,006	2	75.00	35,967	0.80	0.0	36.73	1.6	21,777	60.54	106	/
6	2.50 to <10.00	35,857	2,791	75.00	6,790	2.95	0.0	37.03	2.5	7,156	105.39	74	/
7	10.00 to <100.00	9,670	12	75.00	5,129	12.97	0.0	37.03	1.0	8,226	160.38	246	/
8	100.00 (Default)	523	-	-	0	100.00	0.0	96.18	1.0	0	29.25	0	/
9	Sub-total	93,438,502	596,019	74.55	95,696,233	0.00	0.3	37.06	1.4	638,354	0.66	1,402	1,426
Banks													
1	0.00 to <0.15	6,625,457	1,072,279	54.71	7,932,972	0.04	0.3	37.17	2.4	1,346,683	16.97	1,197	/
2	0.15 to <0.25	65,346	67,915	26.80	115,156	0.18	0.0	36.75	1.5	25,974	22.55	59	/
3	0.25 to <0.50	66,969	112,874	75.68	164,481	0.41	0.0	36.51	1.4	67,443	41.00	218	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	238,802	88,970	57.18	254,427	0.92	0.0	36.09	1.1	155,619	61.16	836	/
6	2.50 to <10.00	63,341	7,742	73.27	40,186	2.71	0.0	35.54	1.0	34,227	85.17	387	/
7	10.00 to <100.00	6,107	-	-	6,107	12.97	0.0	74.22	4.9	24,107	394.73	588	/
8	100.00 (Default)	3,460	-	-	3,460	100.00	0.0	69.83	2.6	1,538	44.47	2,293	/
9	Sub-total	7,069,484	1,349,782	55.33	8,516,792	0.14	0.5	37.15	2.3	1,655,595	19.43	5,581	5,676
Corporate (except SME and specialized lending)													
1	0.00 to <0.15	46,622,574	36,611,711	73.70	74,210,522	0.06	7.5	37.15	2.3	13,944,250	18.79	18,584	/
2	0.15 to <0.25	6,672,158	3,021,264	74.81	8,512,902	0.18	4.9	34.26	2.4	2,775,986	32.60	5,531	/
3	0.25 to <0.50	3,717,103	1,652,190	75.48	4,581,844	0.41	3.3	32.53	2.5	2,120,092	46.27	6,165	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	4,970,626	2,293,405	74.65	6,229,683	1.17	4.0	31.20	2.5	4,058,241	65.14	22,444	/
6	2.50 to <10.00	2,686,106	902,698	74.15	2,715,730	3.46	1.5	32.49	2.2	2,577,382	94.90	30,952	/
7	10.00 to <100.00	722,826	159,872	75.32	525,886	12.97	3.1	29.91	2.9	759,506	144.42	20,414	/
8	100.00 (Default)	1,082,911	150,896	73.12	1,150,763	100.00	0.6	38.55	2.5	431,952	37.53	409,131	/
9	Sub-total	66,474,308	44,792,037	73.90	97,927,334	1.50	25.2	36.15	2.4	26,667,413	27.23	513,224	521,943
SME													
1	0.00 to <0.15	129,978	62,014	72.77	219,769	0.07	0.0	33.55	2.8	34,134	15.53	49	/
2	0.15 to <0.25	659,722	46,960	75.11	671,050	0.18	3.0	23.88	2.9	135,569	20.20	303	/
3	0.25 to <0.50	626,518	19,323	72.65	620,486	0.41	2.8	21.83	3.2	175,327	28.25	560	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	1,016,177	51,605	83.45	1,036,530	1.08	3.9	20.68	3.4	401,383	38.72	2,346	/
6	2.50 to <10.00	442,313	14,246	74.79	438,843	2.83	1.3	19.99	3.5	212,205	48.35	2,536	/
7	10.00 to <100.00	156,342	5,659	76.88	151,740	12.97	1.5	17.02	3.1	103,163	67.98	3,351	/
8	100.00 (Default)	129,683	1,151	73.19	120,608	100.00	0.7	35.32	2.3	36,818	30.52	39,657	/
9	Sub-total	3,160,737	200,962	76.31	3,259,029	5.15	13.5	22.71	3.2	1,098,602	33.70	48,806	49,636
Specialized Lending													
1	0.00 to <0.15	5,436,715	742,178	76.07	5,343,376	0.07	0.6	29.40	4.0	1,199,766	22.45	1,222	/
2	0.15 to <0.25	354,280	242,721	75.04	521,956	0.18	0.0	34.09	3.4	213,868	40.97	337	/
3	0.25 to <0.50	581,882	173,734	76.95	692,856	0.41	0.0	32.89	4.2	423,142	61.07	942	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	649,979	265,473	77.27	711,834	0.97	0.1	36.67	3.8	642,020	90.19	2,559	/
6	2.50 to <10.00	180,472	23,801	78.44	197,056	3.36	0.0	35.73	3.6	234,324	118.91	2,518	/
7	10.00 to <100.00	24,236	1,344	79.09	25,300	12.97	0.0	40.61	2.6	50,833	200.91	1,333	/
8	100.00 (Default)	48,110	4,790	65.16	49,510	100.00	0.0	67.91	3.8	4,048	8.17	33,493	/
9	Sub-total	7,275,676	1,454,045	76.23	7,541,891	0.98	0.9	31.19	4.0	2,768,004	36.70	42,406	43,126
Equities (PD/LGD approach)													
1	0.00 to <0.15	2,928,371	110,616	100.00	3,038,988	0.04	0.9	90.00	5.0	3,166,253	104.18	/	/
2	0.15 to <0.25	41,089	-	-	41,089	0.18	0.3	90.00	5.0	53,787	130.90	/	/
3	0.25 to <0.50	26,012	-	-	26,012	0.41	0.1	90.00	5.0	48,119	184.98	/	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/
5	0.75 to <2.50	31,132	-	-	31,132	1.16	0.1	90.00	5.0	82,158	263.90	/	/
6	2.50 to <10.00	57,128	-	-	57,128	4.42	0.0	90.00	5.0	239,799	419.75	/	/
7	10.00 to <100.00	23,977	-	-	23,977	12.97	0.0	90.00	5.0	149,693	624.30	/	/
8	100.00 (Default)	7,527	-	-	7,527	100.00	0.1	90.00	5.0	84,687	1,125.00	/	/
9	Sub-total	3,115,239	110,616	100.00	3,225,856	0.46	1.8	90.00	5.0	3,824,499	118.55	/	/

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, 2023													
Purchased receivables (Corporate, etc.) - Default Risk Equivalent													
1	0.00 to <0.15	2,646,156	315,838	75.05	2,883,010	0.07	0.7	37.03	1.2	351,006	12.17	760	/
2	0.15 to <0.25	153,734	19,404	82.18	169,682	0.18	0.1	37.03	0.5	34,753	20.48	119	/
3	0.25 to <0.50	59,410	11,074	79.63	68,229	0.41	0.0	37.03	1.6	30,416	44.57	104	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	128,317	60,072	75.07	173,418	1.01	0.0	36.58	2.9	134,078	77.31	643	/
6	2.50 to <10.00	92,782	60,363	75.00	138,055	4.40	0.0	37.03	1.3	146,645	106.22	2,251	/
7	10.00 to <100.00	8,972	-	-	8,972	12.97	0.0	56.13	0.0	25,425	283.36	653	/
8	100.00 (Default)	717	-	-	717	100.00	0.0	79.46	0.5	256	35.69	549	/
9	Sub-total	3,090,091	466,752	75.45	3,442,086	0.35	1.1	37.06	1.2	722,580	20.99	5,083	5,169
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	995,664	86,836	78.98	1,064,251	0.07	0.0	36.93	-	132,163	12.41	290	/
2	0.15 to <0.25	83,949	7,331	100.00	91,281	0.18	0.0	36.80	-	21,779	23.86	64	/
3	0.25 to <0.50	31,778	-	-	31,778	0.41	0.0	37.03	-	12,400	39.02	48	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	27,498	-	-	27,498	1.40	0.0	37.03	-	18,463	67.14	143	/
6	2.50 to <10.00	25,573	-	-	25,573	2.82	0.0	37.03	-	22,609	88.40	267	/
7	10.00 to <100.00	-	-	-	-	-	-	-	-	-	-	-	/
8	100.00 (Default)	4,762	-	-	4,762	100.00	0.0	36.48	-	1,736	36.46	1,598	/
9	Sub-total	1,169,227	94,168	80.61	1,245,145	0.55	0.1	36.92	-	209,153	16.79	2,412	/
Retail – qualifying revolving retail exposures (QRRE)													
1	0.00 to <0.15	-	-	-	-	-	-	-	/	-	-	-	/
2	0.15 to <0.25	-	-	-	-	-	-	-	/	-	-	-	/
3	0.25 to <0.50	-	-	-	5	0.37	0.0	78.86	/	0	13.87	0	/
4	0.50 to <0.75	-	-	-	3	0.53	0.1	81.25	/	0	19.24	0	/
5	0.75 to <2.50	167,186	790,830	12.87	268,974	2.43	498.4	81.25	/	161,924	60.20	5,321	/
6	2.50 to <10.00	146,153	846,952	8.45	217,721	4.28	1,894.6	81.25	/	190,941	87.69	7,580	/
7	10.00 to <100.00	31,211	24,073	29.57	38,330	17.78	213.1	81.25	/	69,590	181.55	5,538	/
8	100.00 (Default)	423	1,088	13.34	566	100.00	1.7	73.31	/	659	116.37	362	/
9	Sub-total	344,975	1,662,944	10.86	525,603	4.42	2,608.2	81.24	/	423,117	80.50	18,802	19,122
Retail – Residential mortgage													
1	0.00 to <0.15	1,528,223	-	-	1,568,185	0.08	197.1	29.21	/	90,729	5.78	371	/
2	0.15 to <0.25	1,217,459	-	-	1,234,769	0.21	148.7	29.53	/	149,564	12.11	753	/
3	0.25 to <0.50	1,540,031	11,477	100.00	1,570,969	0.37	226.7	31.59	/	308,411	19.63	1,816	/
4	0.50 to <0.75	1,776,090	10,137	100.00	1,708,279	0.61	240.7	32.00	/	493,816	28.90	3,379	/
5	0.75 to <2.50	1,211,313	67	100.00	1,212,636	1.06	158.2	31.13	/	488,276	40.26	3,973	/
6	2.50 to <10.00	50,873	690	100.00	51,580	8.78	7.9	34.16	/	75,787	146.93	1,546	/
7	10.00 to <100.00	18,104	685	100.00	18,773	46.37	3.0	36.70	/	33,633	179.15	3,209	/
8	100.00 (Default)	39,420	282	100.00	39,663	100.00	3.9	42.14	/	26,467	66.73	14,598	/
9	Sub-total	7,381,516	23,341	100.00	7,404,857	1.16	986.5	30.85	/	1,666,688	22.50	29,649	30,153
Other retail													
1	0.00 to <0.15	18	-	-	182,601	0.06	21.4	45.69	/	14,944	8.18	57	/
2	0.15 to <0.25	26	-	-	153,196	0.18	9.0	45.00	/	25,954	16.94	124	/
3	0.25 to <0.50	93,138	-	-	93,736	0.30	2.5	49.64	/	25,094	26.77	143	/
4	0.50 to <0.75	47,417	-	-	45,620	0.68	54.5	61.79	/	24,370	53.41	199	/
5	0.75 to <2.50	559,054	2,351	77.53	484,926	1.39	16.2	37.60	/	199,016	41.04	2,438	/
6	2.50 to <10.00	300,581	1,619	52.93	98,054	6.62	8.3	11.26	/	16,060	16.37	484	/
7	10.00 to <100.00	63,263	4,562	51.36	24,753	16.82	9.6	32.67	/	16,538	66.81	1,469	/
8	100.00 (Default)	54,599	1,721	93.52	41,843	100.00	1.8	45.03	/	20,950	50.06	17,166	/
9	Sub-total	1,118,100	10,254	64.68	1,124,734	5.36	123.7	39.78	/	342,929	30.48	22,084	22,459
Total (all portfolios)		193,637,860	50,760,926	71.52	229,909,565	0.84	3,762.2	36.93	2.0	40,016,940	17.40	689,453	698,713

- 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.

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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, 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.

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(Millions of yen, %)

As of September 30, 2023												
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	-	4,090	70%	-	3,067	-	-	3,067	2,147	12	
Good	Less than 2.5 years	1,024	-	70%	-	1,025	-	-	1,025	717	4	
	Equal to or more than 2.5 years	0	-	90%	-	0	-	-	0	0	0	
Satisfactory		7,637	1,308	115%	-	8,619	-	-	8,619	9,912	241	
Weak		49,170	28,789	250%	-	70,831	-	-	70,831	177,077	5,666	
Default		6,796	-	-	-	7,983	-	-	7,983	-	3,991	
Total		64,629	34,188	-	-	91,526	-	-	91,526	189,855	9,915	
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	166,919	3,101	70%						169,282	118,497	677
	Equal to or more than 2.5 years	174,194	105,385	95%						253,278	240,614	1,013
Good	Less than 2.5 years	25,928	2,520	95%						27,827	26,436	111
	Equal to or more than 2.5 years	19,670	3,165	120%						22,060	26,472	88
Satisfactory		-	-	140%						-	-	-
Weak		-	-	250%						-	-	-
Default		-	-	-						-	-	-
Total		386,714	114,171	-						472,450	412,021	1,889
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	1,030,201	648,197	300%						1,678,398	5,035,196		
Private equity exposures	101,827	2,941	400%						104,016	416,064		
Other equity exposures	-	-	-						-	-		
Total	1,132,029	651,139	-						1,782,415	5,451,261		
Equity exposures to which a risk weight of 100% is applied												
Equity exposures to which a risk weight of 100% is applied	6,127	-	100%						6,127	6,127		

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

(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, 2022										
		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	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.

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(Millions of yen)

		As of September 30, 2023										
		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	283	-	-	-	-	-	-	-	-	-	283
2	Japanese sovereigns and Bank of Japan	1,014,110	-	-	-	-	-	-	-	-	-	1,014,110
3	Foreign central sovereigns and central banks	137,902	-	99,922	-	154,172	-	62,406	-	-	-	454,404
4	Bank for International Settlements, etc.	-	-	-	-	-	-	-	-	-	-	-
5	Japanese non-central governmental PSEs	802	-	-	-	-	-	-	-	-	-	802
6	Non-central governmental PSEs other than foreign central sovereigns, etc.	-	-	5,098	-	0	-	2	-	-	-	5,101
7	International development banks	-	-	-	-	-	-	-	-	-	-	-
8	Japan Finance Organization for Municipalities	-	-	-	-	-	-	-	-	-	-	-
9	Japanese government institutions	-	1,461	-	-	-	-	-	-	-	-	1,461
10	Three regional public sectors of Japan	-	-	-	-	-	-	-	-	-	-	-
11	Financial institutions and business operators conducting the type I financial instruments business	-	-	431,192	-	137,923	-	67,725	-	-	-	636,841
12	Corporates, etc.	-	-	-	-	-	-	2,127,475	-	-	-	2,127,475
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)	-	-	-	-	23	-	9	27	-	-	59
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	1,153,099	1,461	536,213	-	292,120	-	2,257,619	27	-	-	4,240,542

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
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(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, 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.

(Millions of yen)

		As of September 30, 2023				
		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	69,899,364	18,140,106	8,130,629	7,061,670	-
2	Debt securities	36,082,819	976,766	387,632	469,395	-
3	Other on balance debt assets	66,765,475	158,556	1,902	127,682	-
4	Total (1+2+3)	172,747,659	19,275,429	8,520,164	7,658,748	-
5	Of which defaulted	437,175	409,441	151,462	74,025	-

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.

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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)

Asset classes		As of September 30, 2022							
		a		b		c		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		

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen, except percentages)

Asset classes		As of September 30, 2023								
		a		b		c		d	e	f
		Exposures before CCF and CRM		Exposures post-CCF and CRM		On-balance sheet amount	Off-balance sheet amount			
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount			RWA	RWA density	
1	Cash	283	–	283	–	–	–	0.00		
2	Japanese sovereigns and Bank of Japan	1,014,110	–	1,014,110	–	–	–	0.00		
3	Foreign central sovereigns and central banks	454,404	–	454,404	–	159,477	–	35.09		
4	Bank for International Settlements, etc.	–	–	–	–	–	–	–		
5	Japanese non-central governmental PSEs	802	–	802	–	–	–	0.00		
6	Non-central governmental PSEs other than foreign central sovereigns, etc.	5,101	–	5,101	–	1,022	–	20.03		
7	International development banks	–	–	–	–	–	–	–		
8	Japan Finance Organization for Municipalities	–	–	–	–	–	–	–		
9	Japanese government institutions	1,461	–	1,461	–	146	–	10.00		
10	Three regional public sectors of Japan	–	–	–	–	–	–	–		
11	Financial institutions and business operators conducting the type I financial instruments business	551,371	192,188	540,585	96,256	222,925	–	35.00		
12	Corporates, etc.	1,849,197	374,203	1,842,484	284,990	2,127,475	–	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)	59	–	59	–	62	–	103.45		
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	3,876,794	566,392	3,859,295	381,247	2,511,109	–	59.21		

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, 2022	
		a	b
Portfolios		Pre-credit derivatives RWA	Actual RWA
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

		(Millions of yen)	
		As of September 30, 2023	
		a	b
Portfolios		Pre-credit derivatives RWA	Actual RWA
1	Sovereign - FIRB	-	-
2	Sovereign - AIRB	519,180	519,180
3	Banks - FIRB	-	-
4	Banks - AIRB	1,552,248	1,552,248
5	Corporate (except Specialized lending) - FIRB	-	-
6	Corporate (except Specialized lending) - AIRB	27,966,976	27,966,976
7	Specialized lending - FIRB	-	-
8	Specialized lending - AIRB	3,391,441	3,391,441
9	Retail - qualifying revolving retail exposures (QRRE)	423,117	423,117
10	Retail - residential mortgage exposures	1,666,688	1,666,688
11	Other retail exposures	342,929	342,929
12	Equity - FIRB	-	-
13	Equity - AIRB	3,824,499	3,824,499
14	Purchased receivables - FIRB	-	-
15	Purchased receivables - AIRB	931,734	931,734
16	Total	40,618,817	40,618,817

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(5) Equity investments in funds

	(Millions of yen)	
	As of September 30, 2022	As of September 30, 2023
	Exposure	Exposure
Equity investments in funds - Look-through approach	2,101,639	2,809,886
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)	209,244	214,196
Equity investments in funds - Fall-back approach	10,579	10,633
Total	2,321,463	3,034,716

■ 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, 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

(Millions of yen)

		As of September 30, 2023					
		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	775,860	763,528	/	/	1,539,389	498,549
2	Expected Positive Exposure Method	/	/	2,806,727	1.4	3,929,418	902,611
3	Simple Approach for credit risk mitigation	/	/	/	/	88,634	42,805
4	Comprehensive Approach for credit risk mitigation	/	/	/	/	18,327,837	1,908,000
5	VAR for SFTs	/	/	/	/	–	–
6	Total	/	/	/	/	/	3,351,967

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

(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

(Millions of yen)

		As of September 30, 2023	
		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	5,349,986	1,741,189
5	Total subject to the CVA capital charge	5,349,986	1,741,189

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

(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

(Millions of yen)

		As of September 30, 2023								
		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	10,601	-	-	-	-	-	-	-	10,601
2	Foreign central sovereigns and central banks	11,183	-	14,761	4,149	-	1,850	17,829	-	49,774
3	Bank for International Settlements, etc.	26	-	-	-	-	-	-	-	26
4	Japanese non-central governmental PSEs	-	-	-	-	-	-	-	-	-
5	Non-central governmental PSEs other than foreign central sovereigns, etc.	-	-	57,268	3,862	-	5,111	-	-	66,242
6	International development banks	1,075	-	-	-	-	-	-	-	1,075
7	Japan Finance Organization for Municipalities	-	-	-	-	-	-	-	-	-
8	Japanese government institutions	-	838	-	-	-	-	-	-	838
9	Three regional public sectors of Japan	-	-	-	-	-	-	-	-	-
10	Financial institutions and business operators conducting the type I financial instruments business	-	-	808,756	28,791	-	60,652	-	-	898,200
11	Corporates, etc.	-	-	-	-	-	1,429,714	-	-	1,429,714
12	Regulatory retail portfolios and individuals	-	-	-	-	-	-	-	-	-
13	Other assets	-	-	-	-	-	-	-	-	-
14	Total	22,886	838	880,786	36,802	-	1,497,330	17,829	-	2,456,474

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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, 2022						
PD scale		a	b	c	d	e	f	g
		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

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(-Continued)

		As of September 30, 2022						
PD scale		a	b	c	d	e	f	g
		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

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

		As of September 30, 2023						
PD scale		a	b	c	d	e	f	g
		EAD post-CRM	Average PD	Number of counterparty	Average LGD	Average maturity	RWA	RWA density
Sovereign								
1	0.00 to <0.15	14,522,042	–	0.0	37.03	4.8	93,335	0.64
2	0.15 to <0.25	–	–	–	–	–	–	–
3	0.25 to <0.50	6,031	0.41	0.0	37.03	5.0	4,552	75.47
4	0.50 to <0.75	–	–	–	–	–	–	–
5	0.75 to <2.50	6,122	0.77	0.0	37.03	1.4	3,553	58.04
6	2.50 to <10.00	557	2.70	0.0	37.03	1.3	507	91.12
7	10.00 to <100.00	–	–	–	–	–	–	–
8	100.00 (Default)	–	–	–	–	–	–	–
9	Sub-total	14,534,753	–	0.0	37.03	4.8	101,949	0.70
Banks								
1	0.00 to <0.15	3,045,166	0.04	0.2	37.03	2.3	539,465	17.71
2	0.15 to <0.25	51,655	0.18	0.0	37.03	1.6	18,220	35.27
3	0.25 to <0.50	84,148	0.41	0.0	37.03	1.0	43,468	51.65
4	0.50 to <0.75	–	–	–	–	–	–	–
5	0.75 to <2.50	2,736	0.85	0.0	37.02	1.0	1,525	55.75
6	2.50 to <10.00	1,750	2.70	0.0	37.03	2.0	1,714	97.92
7	10.00 to <100.00	–	–	–	–	–	–	–
8	100.00 (Default)	–	–	–	–	–	–	–
9	Sub-total	3,185,457	0.05	0.3	37.02	2.2	604,394	18.97
Corporate								
1	0.00 to <0.15	3,279,915	0.04	2.3	37.02	3.3	733,652	22.36
2	0.15 to <0.25	72,629	0.18	0.9	36.69	2.3	25,797	35.51
3	0.25 to <0.50	39,680	0.41	0.6	36.51	2.1	19,250	48.51
4	0.50 to <0.75	–	–	–	–	–	–	–
5	0.75 to <2.50	146,247	0.95	0.8	36.81	2.3	103,729	70.92
6	2.50 to <10.00	53,290	2.94	0.3	36.83	1.5	22,112	41.49
7	10.00 to <100.00	7,411	12.97	0.1	36.25	3.9	13,625	183.84
8	100.00 (Default)	1,314	100.00	0.0	27.76	1.1	403	30.68
9	Sub-total	3,600,489	0.19	5.3	36.99	3.2	918,570	25.51

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(-Continued)

		As of September 30, 2023						
PD scale		a	b	c	d	e	f	g
		EAD post-CRM	Average PD	Number of counterparty	Average LGD	Average maturity	RWA	RWA density
SME								
1	0.00 to <0.15	11,212	0.13	0.0	36.73	4.8	4,266	38.04
2	0.15 to <0.25	1,661	0.18	0.4	27.66	2.7	426	25.66
3	0.25 to <0.50	15,726	0.41	0.4	35.66	2.4	6,857	43.60
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	2,267	0.99	0.5	25.12	2.3	945	41.69
6	2.50 to <10.00	750	2.74	0.1	24.14	2.8	424	56.59
7	10.00 to <100.00	515	12.97	0.0	11.59	3.0	227	44.07
8	100.00 (Default)	86	100.00	0.0	39.66	2.1	35	40.36
9	Sub-total	32,220	0.87	1.7	34.24	3.3	13,182	40.91
Specialized Lending								
1	0.00 to <0.15	23,806	0.10	0.1	41.31	4.1	8,896	37.37
2	0.15 to <0.25	22,875	0.18	0.0	37.03	4.6	11,688	51.09
3	0.25 to <0.50	15,167	0.41	0.0	37.03	4.0	10,068	66.38
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	10,912	0.83	0.0	37.03	3.8	9,163	83.96
6	2.50 to <10.00	1,204	2.99	0.0	38.62	2.4	1,317	109.39
7	10.00 to <100.00	75	12.97	0.0	37.03	4.5	145	193.43
8	100.00 (Default)	429	100.00	0.0	52.26	5.0	234	54.62
9	Sub-total	74,471	0.93	0.3	38.51	4.1	41,514	55.74
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	188	1.72	0.7	27.54	/	64	34.31
6	2.50 to <10.00	4	3.65	0.0	33.99	/	2	48.66
7	10.00 to <100.00	8	14.72	0.0	17.98	/	2	34.01
8	100.00 (Default)	0	100.00	0.0	21.78	/	0	20.05
9	Sub-total	202	2.67	0.7	27.28	/	69	34.59
Total (all portfolios)		21,427,595	0.04	8.6	37.02	4.1	1,679,682	7.83

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, 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

(Millions of yen)

		As of September 30, 2023					
		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	17,955	811,071	69,851	1,486,562	4,657,712	4,881,502
2	Cash – other currencies	561,588	1,245,128	511,216	979,525	29,417,409	12,697,108
3	Domestic sovereign debt	49,449	702,714	183,282	485,978	4,512,079	7,121,437
4	Other sovereign debt	538,636	117,681	546,835	76,931	9,340,205	23,636,257
5	Government agency debt	–	4,891	–	772	236,579	31,620
6	Corporate bonds	–	33,000	751	1,204	1,780,271	4,016,904
7	Equity securities	1,685	371,023	–	222,234	2,966,551	3,066,167
8	Other collateral	–	–	–	–	42,009	246,302
9	Total	1,169,315	3,285,512	1,311,938	3,253,208	52,952,819	55,697,300

(F) CCR6: Credit Derivatives Exposures

(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)

(Millions of yen)

		As of September 30, 2023	
		a	b
		Protection bought	Protection sold
Notionals			
1	Single-name credit default swaps	3,473,732	2,969,726
2	Index credit default swaps	4,550,785	4,239,597
3	Total return swaps	1,015,410	1,797,099
4	Credit options	–	–
5	Other credit derivatives	–	–
6	Total notionals	9,039,929	9,006,423
Fair values			
7	Positive fair value (asset)	17,053	162,286
8	Negative fair value (liability)	(96,916)	(15,756)

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(G) CCR8: Exposures to Central Counterparties

		(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	-	-

		(Millions of yen)	
		As of September 30, 2023	
		a	b
		EAD (post-CRM)	RWA
1	Exposures to QCCPs (total)	/	452,980
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	2,709,154	21,865
3	(i) OTC derivatives	437,555	2,715
4	(ii) Exchange-traded derivatives	520,231	10,628
5	(iii) Securities financing transactions	1,751,367	8,521
6	(iv) Netting sets where cross-product netting has been approved	-	-
7	Segregated initial margin	1,005,621	/
8	Non-segregated initial margin	906,506	17,354
9	Pre-funded default fund contributions	701,142	413,760
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	-	-

■ 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, 2022									
type of underlying assets	a Bank acts as originator			d Bank acts as sponsor			g 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	-	-	-	-	-	-	-	-	-

(Millions of yen)

As of September 30, 2023									
type of underlying assets	a Bank acts as originator			d Bank acts as sponsor			g Banks acts as investor		
	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total
1 Retail (total) - of which	-	-	-	2,480,491	-	2,480,491	2,345,287	-	2,345,287
2 residential mortgage	-	-	-	-	-	-	553,609	-	553,609
3 credit card	-	-	-	1,111,956	-	1,111,956	52,353	-	52,353
4 other retail exposures	-	-	-	1,368,534	-	1,368,534	1,739,325	-	1,739,325
5 re-securitization	-	-	-	-	-	-	-	-	-
6 Wholesale (total) - of which	331,695	-	331,695	304,471	-	304,471	2,293,063	-	2,293,063
7 loans to corporates	331,695	-	331,695	18,401	-	18,401	383,569	-	383,569
8 commercial mortgage	-	-	-	-	-	-	-	-	-
9 lease and receivables	-	-	-	132,695	-	132,695	1,532,049	-	1,532,049
10 other wholesale	-	-	-	153,374	-	153,374	377,444	-	377,444
11 re-securitization	-	-	-	-	-	-	-	-	-

Basel Pillar 3 Disclosures
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, 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	-	-	-	-	-	-	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	-	-	-	-	-	-	-	-	-

(Millions of yen)

		As of September 30, 2023								
		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	-	-	-	-	-	-	22,515	-	22,515
2	residential mortgage	-	-	-	-	-	-	12,249	-	12,249
3	credit card	-	-	-	-	-	-	-	-	-
4	other retail exposures	-	-	-	-	-	-	10,265	-	10,265
5	re-securitization	-	-	-	-	-	-	0	-	0
6	Wholesale (total) - of which	-	-	-	-	-	-	61,163	-	61,163
7	loans to corporates	-	-	-	-	-	-	61,163	-	61,163
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, 2022							
		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	2,111,807	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%	-	-	-	-	-	-	-

Basel Pillar 3 Disclosures
Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

		As of September 30, 2023							
		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	2,785,368	2,785,368	2,785,368	2,223,830	561,537	-	-	-
2	>20% to 50% RW	137,637	137,637	137,637	67,727	69,910	-	-	-
3	>50% to 100% RW	172,449	172,449	172,449	172,202	246	-	-	-
4	>100% to <1250% RW	21,138	21,138	21,138	16,666	4,471	-	-	-
5	1250% RW	65	65	65	65	-	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach(SEC-IRBA)	3,116,592	3,116,592	3,116,592	2,480,426	636,166	-	-	-
7	External Ratings-Based Approach(SEC-ERBA)	-	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
9	1250%	65	65	65	65	-	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach(SEC-IRBA)	659,725	659,725	659,725	508,702	151,022	-	-	-
11	External Ratings-Based Approach(SEC-ERBA)	-	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
13	1250%	819	819	819	819	-	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach(SEC-IRBA)	52,778	52,778	52,778	40,696	12,081	-	-	-
15	External Ratings-Based Approach(SEC-ERBA)	-	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
17	1250%	65	65	65	65	-	-	-	-

		As of September 30, 2023						
		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

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

(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 retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
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%	-	-	-	-	-	-	-

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

		As of September 30, 2023							
		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	3,826,688	3,826,688	3,826,688	1,844,065	1,982,623	-	-	-
2	>20% to 50% RW	597,302	597,302	597,302	366,966	230,335	-	-	-
3	>50% to 100% RW	96,374	96,374	96,374	57,420	38,953	-	-	-
4	>100% to <1250% RW	117,976	117,976	117,976	76,835	41,141	-	-	-
5	1250% RW	10	10	10	-	10	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach (SEC-IRBA)	3,735,121	3,735,121	3,735,121	1,793,219	1,941,901	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	902,122	902,122	902,122	552,067	350,054	-	-	-
8	Standardised Approach (SEC-SA)	1,097	1,097	1,097	-	1,097	-	-	-
9	1250%	10	10	10	-	10	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach (SEC-IRBA)	924,920	924,920	924,920	503,036	421,884	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	152,931	152,931	152,931	59,007	93,924	-	-	-
12	Standardised Approach (SEC-SA)	187	187	187	-	187	-	-	-
13	1250%	125	125	125	-	125	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach (SEC-IRBA)	73,993	73,993	73,993	40,242	33,750	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	12,234	12,234	12,234	4,720	7,513	-	-	-
16	Standardised Approach (SEC-SA)	14	14	14	-	14	-	-	-
17	1250%	10	10	10	-	10	-	-	-

		As of September 30, 2023						
		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%	-	-	-	-	-	-	-

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■ **Market Risk**

(1) Trading Activities

(A) MR1 : Market risk under standardized approach

		(Millions of yen)	
		As of September 30, 2022	As of September 30, 2023
No.		RWA (Risk equivalent / 8%)	RWA (Risk equivalent / 8%)
1	Interest rate risk (general and specific)	575,905	629,610
2	Equity risk (general and specific)	261,338	411,238
3	Foreign exchange risk	15,147	104,789
4	Commodity risk	8,467	26,831
	Options		
5	Simplified approach	-	-
6	Delta-plus method	9,195	7,962
7	Scenario approach	-	-
8	Securitization	156,816	326,313
9	Total	1,026,871	1,506,745

(B) MR3 : IMA values for trading portfolios

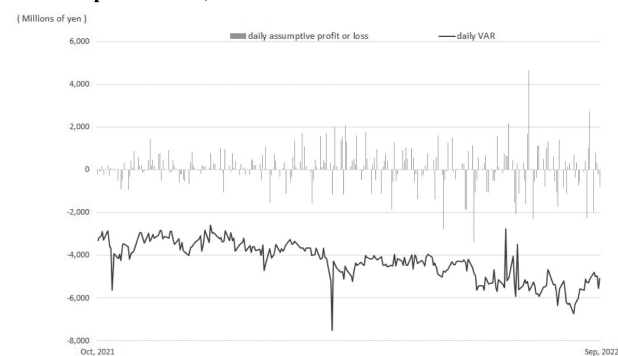
		(Millions of yen)	
		As of September 30, 2022	As of September 30, 2023
No.			
	VAR (10 day 99%)		
1	Maximum value	21,948	25,178
2	Average value	16,033	18,073
3	Minimum value	9,303	14,357
4	Period end	16,765	20,609
	Stressed VAR (10 day 99%)		
5	Maximum value	35,088	55,470
6	Average value	24,405	31,205
7	Minimum value	16,212	16,985
8	Period end	24,433	55,470
	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 repricing 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.

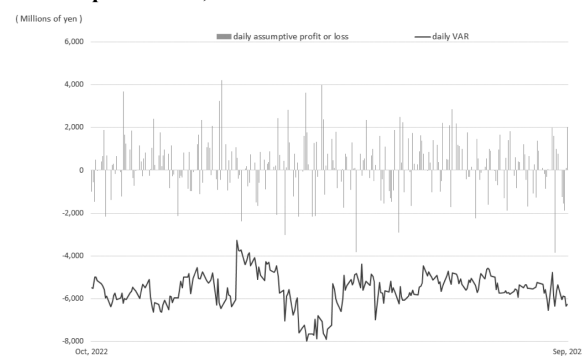
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(C) MR4 : Back testing results of IMA

As of September 30, 2022



As of September 30, 2023



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, 2023 (0 as of September 30, 2022).

(2) Banking Activities

(D) IRRBB1: Interest rate risk

		(Millions of yen)			
		ΔEVE		ΔNII	
No.		a As of September 30, 2023	b As of September 30, 2022	c As of September 30, 2023	d As of September 30, 2022
1	Parallel up	303,578	337,591	(481,818)	(392,231)
2	Parallel down	15,315	800	715,089	533,016
3	Steeper	62,065	133,338	/	/
4	Flattener	218,702	71,385	/	/
5	Short rate up	263,042	160,739	/	/
6	Short rate down	42,751	14,296	/	/
7	Maximum	303,578	337,591	715,089	533,016
		e		f	
		As of September 30, 2023		As of September 30, 2022	
8	Tier1 capital	10,636,388		9,733,177	

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 0.9 years for yen deposits and 0.6 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.

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■ **Composition of Leverage Ratio**

(Millions of yen, except percentages)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of September 30, 2022	As of September 30, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	170,938,081	180,640,511
1a	1	Total assets reported in the consolidated balance sheet	216,370,210	226,975,859
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) (-)	45,432,128	46,335,347
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,092,901	1,066,990
3		Total on-balance sheet exposures (a)	169,845,180	179,573,521
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	4,945,895	4,718,579
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	12,242,019	13,359,885
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	2,101,654	1,510,582
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	352,406	234,821
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	9,931,793	7,342,989
10		The amount of deductions from effective notional amount of written credit derivatives (-)	9,546,195	6,839,682
11	4	Total exposures related to derivative transactions (b)	20,027,573	20,327,176
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	17,228,420	17,148,920
13		The amount of deductions from the assets above (line 12) (-)	4,829,973	5,402,660
14		The exposures for counterparty credit risk for repo transactions, etc.	1,364,159	1,798,454
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	13,762,606	13,544,713
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	57,883,717	60,528,839
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	30,662,620	31,568,071
19	6	Total exposures related to off-balance sheet transactions (d)	27,221,097	28,960,768

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Leverage ratio on a consolidated basis		(5)		
20		The amount of capital (Tier1 capital)	(e)	9,733,177
21	8	Total exposures ((a)+(b)+(c)+(d))	(f)	230,856,457
22		Leverage ratio on a consolidated basis ((e)/(f))		4.21%
		National minimum leverage ratio requirement		/
		Applicable leverage buffers		/
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)	230,856,457
		The amount of deposits with the Bank of Japan		39,757,214
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)	(f')	270,613,672
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))		3.59%
				3.69%

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.

■ **TLAC Regulations**

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

(Millions of yen, except percentages)

Basel III Template No.	Items		a	b
			As of September 30, 2022	As of September 30, 2023
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)	8,097,740	8,885,340
2	Additional Tier 1 capital (AT1) before TLAC adjustments	(B)	1,635,436	1,751,047
3	AT1 ineligible as TLAC as issued out of subsidiaries to third parties	(C)	–	–
4	Other adjustments	(D)	16,720	18,165
5	AT1 instruments eligible under the TLAC framework ((B) – (C) – (D))	(E)	1,618,716	1,732,882
6	Tier 2 capital (T2) before TLAC adjustments	(F)	1,483,420	1,591,831
7	Amortised portion of T2 instruments where remaining maturity > 1 year	(G)	(178,794)	(223,796)
8	T2 capital ineligible as TLAC as issued out of subsidiaries to third parties	(H)	64,677	21,982
9	Other adjustments	(I)	3,575	16,553
10	T2 instruments eligible under the TLAC framework ((F) – (G) – (H) – (I))	(J)	1,593,963	1,777,091
11	TLAC arising from regulatory capital ((A) + (E) + (J))	(K)	11,310,420	12,395,314
Non-regulatory capital elements of TLAC (3)				
12	External TLAC instruments issued directly by the bank and subordinated to excluded liabilities	(L)	5,187,181	5,593,673
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)	2,496,789	2,697,222
17	TLAC arising from non-regulatory capital instruments before adjustments ((L) + (M))	(N)	7,683,970	8,290,895
Non-regulatory capital elements of TLAC: adjustments (4)				
18	TLAC before deductions ((K) + (N))	(O)	18,994,391	20,686,210
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)	13,294	10,558
21	Other adjustments to TLAC	(R)	–	–
22	TLAC after deductions ((O) – (P) – (Q) – (R))	(S)	18,981,096	20,675,651
Risk-weighted assets and leverage exposure measure for TLAC purposes (5)				
23	Total RWA	(T)	71,336,840	77,063,504
24	Leverage ratio exposure measure	(U)	230,856,457	242,406,179
TLAC ratios and buffers (6)				
25	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA) ((S)/(T))		26.60%	26.82%
25a	TLAC as a percentage of RWA		23.09%	23.22%
26	TLAC as a percentage of leverage ratio exposure measure ((S)/(U))		8.22%	8.52%
27	CET1 available after meeting the bank's minimum capital requirements		6.85%	7.02%
28	Total of bank CET1 specific buffer requirements		3.51%	3.60%
29	of which: capital conservation buffer requirement		2.50%	2.50%
30	of which: countercyclical buffer requirement		0.01%	0.10%
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 (7) applicable temporary exemption of deposits with the Bank of Japan)			
	Leverage ratio exposure measure (U)	230,856,457	242,406,179
	The amount of deposits with the Bank of Japan	39,757,214	45,215,963
	Leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (U)	270,613,672	287,622,143
	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'))	7.01%	7.18%

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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, 2022										
Basel III Template	Items	Creditor ranking								Sum of 1 to 4
		1 most junior		2		3		4 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

(Millions of yen)

Mizuho Bank (Non-consolidated)										
As of September 30, 2023										
Basel III Template	Items	Creditor ranking								Sum of 1 to 4
		1 most junior		2		3		4 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	-	1,746,000	-	1,980,635	-	5,870,120	-	13,260,208
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A) - (B))	3,663,453	-	1,746,000	-	1,980,635	-	5,870,120	-	13,260,208
6	Subset of row 5 that are eligible as TLAC	3,663,453	-	1,746,000	-	1,676,265	-	5,593,673	-	12,679,391
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	45,000	-	243,523	-	288,523
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	-	-	443,185	-	2,420,133	-	2,863,318
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	-	-	1,163,080	-	2,622,958	-	3,786,038
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	-	-	25,000	-	307,058	-	332,058
11	Subset of row 6 that is perpetual securities	3,663,453	-	1,746,000	-	-	-	-	-	5,409,453

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(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 most junior		2 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, 2023				Sum of 1 to 2
Basel III Template	Items	Creditor ranking				
		1 most junior		2 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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(Millions of yen)

Mizuho Securities (Non-consolidated)		As of September 30, 2022						Sum of 1 to 3
Basel III Template	Items	Creditor ranking						
		1 most junior		2		3 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

(Millions of yen)

Mizuho Securities (Non-consolidated)		As of September 30, 2023						Sum of 1 to 3
Basel III Template	Items	Creditor ranking						
		1 most junior		2		3 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)	532,238	-	444,000	90,000	-	-	1,066,238
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A) - (B))	532,238	-	444,000	90,000	-	-	1,066,238
6	Subset of row 5 that are eligible as TLAC	532,238	-	444,000	-	-	-	976,238
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	90,000	-	-	-	90,000
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	274,000	-	-	-	274,000
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	80,000	-	-	-	80,000
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	-	-	-	-	-
11	Subset of row 6 that is perpetual securities	532,238	-	-	-	-	-	532,238

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, 2022						
Basel III Template	Items	Creditor ranking				Sum of 1 to 4
		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

(Millions of yen)

Mizuho Financial Group (Non-Consolidated)						
As of September 30, 2023						
Basel III Template	Items	Creditor ranking				Sum of 1 to 4
		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	1,746,000	1,980,635	5,878,683	13,058,745
3	Subset of row 2 that are excluded liabilities (B)	-	-	-	8,562	8,562
4	Total capital and liabilities less excluded liabilities ((A) - (B))	3,453,427	1,746,000	1,980,635	5,870,120	13,050,182
5	Subset of row 4 that are eligible as TLAC	3,453,427	1,746,000	1,676,265	5,593,673	12,469,365
6	Subset of row 5 with 1 year < residual maturity < 2 years	-	-	45,000	243,523	288,523
7	Subset of row 5 with 2 years < residual maturity < 5 years	-	-	443,185	2,420,133	2,863,318
8	Subset of row 5 with 5 years < residual maturity < 10 years	-	-	1,163,080	2,622,958	3,786,038
9	Subset of row 5 with 10 years < residual maturity, but excluding perpetual securities	-	-	25,000	307,058	332,058
10	Subset of row 5 that is perpetual securities	3,453,427	1,746,000	-	-	5,199,427

*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

■ 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 percentages)

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.

(Millions of yen, except percentages)

As of September 30, 2023				
	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
Australia	1.00%	665,206	/	/
France	0.50%	363,630	/	/
Germany	0.75%	426,927	/	/
Hong Kong SAR	1.00%	583,630	/	/
Luxembourg	0.50%	414,087	/	/
Netherlands	1.00%	551,474	/	/
Sweden	2.00%	83,251	/	/
United Kingdom	2.00%	1,900,070	/	/
Subtotal	/	4,988,279	/	/
Total	/	61,630,125	0.10%	77,063

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)

(Millions of yen, %, the number of data)					
Item		For the three months ended June 30, 2023		For the three months ended September 30, 2023	
High-Quality Liquid Assets		(1)	/	/	/
1	Total high-quality liquid assets (HQLA)		80,351,567		80,465,169
Cash Outflows		(2)	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
2	Cash outflows related to unsecured retail funding		51,841,324	4,008,807	52,322,824
3	of which, Stable deposits		16,822,777	504,683	17,111,341
4	of which, Less stable deposits		35,018,547	3,504,124	35,211,482
5	Cash outflows related to unsecured wholesale funding		95,315,355	53,530,906	96,075,740
6	of which, Qualifying operational deposits		-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities		87,234,695	45,450,247	87,111,190
8	of which, Debt securities		8,080,659	8,080,659	8,964,549
9	Cash outflows related to secured funding, etc.		/	2,571,186	/
10	Cash outflows related to derivatives transactions, etc. funding programs, credit and liquidity facilities		40,459,379	13,090,195	42,529,207
11	of which, Cash outflows related to derivative transactions, etc.		3,712,599	3,712,599	4,029,086
12	of which, Cash outflows related to funding programs		27,196	27,196	28,886
13	of which, Cash outflows related to credit and liquidity facilities		36,719,583	9,350,399	38,471,234
14	Cash outflows related to contractual funding obligations, etc.		7,888,072	1,725,104	7,378,341
15	Cash outflows related to contingencies		84,773,094	720,486	86,082,806
16	Total cash outflows		/	75,646,686	/
Cash Inflows		(3)	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.		15,181,022	1,523,688	13,793,759
18	Cash inflows related to collections of loans, etc.		16,434,871	12,953,282	16,727,735
19	Other cash inflows		12,225,795	2,417,160	13,162,756
20	Total cash inflows		43,841,689	16,894,132	43,684,251
Consolidated liquidity coverage ratio		(4)	/	/	/
21	Total HQLA allowed to be included in the calculation		/	80,351,567	/
22	Net cash outflows		/	58,752,554	/
23	Consolidated liquidity coverage ratio (LCR)		/	136.9%	/
24	The number of data used to calculate the average value		62		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.

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

(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 the 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).

(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)

(Millions of yen, %)

Item	As of June 30,2023					As of September 30,2023					
	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:	9,599,185	—	—	3,027,492	12,626,677	9,588,575	—	—	3,456,946	13,045,521
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	9,599,185	—	—	2,766,368	12,365,553	9,588,575	—	—	3,232,646	12,821,222
3	Other capital instruments that are not included in the above category	—	—	—	261,124	261,124	—	—	—	224,299	224,299
4	Funding from retail and small business customers; of which:	52,554,899	55,445	—	55,047	48,269,389	52,307,897	—	14,428	41,926	47,985,240
5	Stable deposits	17,300,612	—	—	—	16,435,581	17,064,413	—	—	—	16,211,193
6	Less stable deposits	35,254,287	55,445	—	55,047	31,833,807	35,243,483	—	14,428	41,926	31,774,047
7	Wholesale funding; of which:	61,412,168	77,878,461	6,162,975	12,047,383	54,059,266	61,852,995	80,381,195	5,741,172	12,303,606	53,702,462
8	Operational deposits	—	—	—	—	—	—	—	—	—	—
9	Other wholesale funding	61,412,168	77,878,461	6,162,975	12,047,383	54,059,266	61,852,995	80,381,195	5,741,172	12,303,606	53,702,462
10	Liabilities with matching interdependent assets	—	—	—	—	—	—	—	—	—	—
11	Other liabilities; of which:	7,871,830	6,732,716	—	78,855	109,372	8,774,947	3,412,910	—	83,147	112,064
12	Derivative liabilities	/	/	/	—	/	/	/	/	—	/
13	All other liabilities and equity not included in the above categories	7,871,830	6,732,716	—	78,855	109,372	8,774,947	3,412,910	—	83,147	112,064
14	Total available stable funding	/	/	/	/	115,064,705	/	/	/	/	114,845,288

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

Item	As of June 30,2023					As of September 30,2023					
	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	/	/	/	/	4,058,211	/	/	/	/	3,921,551
16	Deposits held at financial institutions for operational purposes	384,529	—	—	—	192,264	528,198	—	—	—	264,251
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	6,555,083	36,083,641	8,739,288	66,786,317	76,821,694	6,830,152	35,705,913	8,061,977	68,443,827	77,894,945
18	Loans to- and repo transactions with-financial institutions (secured by level 1 HQLA)	225,120	6,024,690	147,084	141,387	345,033	295,744	6,290,407	667,213	104,508	441,144
19	Loans to- and repo transactions with-financial institutions (not included in item 18)	2,762,906	8,872,843	1,631,947	10,701,230	13,352,446	2,929,772	8,439,103	1,586,523	11,081,111	13,724,231
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	552,667	19,999,667	6,486,816	44,820,996	51,125,962	319,654	19,839,004	5,469,344	45,730,262	51,252,795
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	16	1,544,533	806,703	2,262,873	2,457,031	—	1,288,269	772,920	2,668,854	2,707,927
22	Residential mortgages; of which:	—	10,658	16,987	7,500,269	5,534,819	—	4,553	42,819	7,347,755	5,410,703
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	—	4,917	3,252	4,271,161	2,780,340	—	1,613	2,465	4,292,875	2,792,408
24	Securities that are not in default and do not qualify as HQLA and other similar assets	3,014,388	1,175,781	456,452	3,622,433	6,463,433	3,284,981	1,132,845	296,076	4,180,189	7,066,069
25	Assets with matching interdependent liabilities	—	—	—	—	—	—	—	—	—	—
26	Other assets; of which:	7,982,918	4,949,446	109,069	6,523,217	12,589,468	7,856,686	4,395,357	110,318	8,332,810	12,724,193
27	Physical traded commodities, including gold	—	/	/	/	—	—	/	/	/	—
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)	/	/	/	1,430,893	1,216,259	/	/	/	1,609,459	1,368,040
29	Derivative assets	/	/	/	—	—	/	/	/	—	—
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	4,088,739	204,436	/	/	/	5,556,685	277,834
31	All other assets not included in the above categories	7,982,918	4,949,446	109,069	1,003,584	11,168,772	7,856,686	4,395,357	110,318	1,166,666	11,078,318
32	Off-balance sheet items	/	/	/	127,821,801	2,727,336	/	/	/	130,183,104	2,799,461
33	Total required stable funding	/	/	/	/	96,388,976	/	/	/	/	97,604,401
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	119.3%	/	/	/	/	117.6%

(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**

Item	(Billions of yen)	
	As of Mar. 2023	As of Sep. 2023
Cash and Due from Banks (including Due from Central Banks)	67,152.1	61,662.3
Trading Securities	7,610.3	10,406.8
Securities	36,179.8	43,155.8
Bonds Held to Maturity	2,048.1	2,996.4
Other Securities	34,131.6	40,159.4
Japanese Stocks	2,515.7	2,906.2
Japanese Bonds	20,239.2	23,474.6
Japanese Government Bonds	16,449.2	19,893.0
Japanese Local Government Bonds	554.6	565.9
Japanese Corporate Bonds	3,235.3	3,015.6
Other	11,376.6	13,778.5
Foreign Bonds	9,554.5	11,261.6
Other	1,822.1	2,516.9
Total	110,942.3	115,225.0
Portion pledged as collateral	(20,243.8)	(20,243.8)
Total after the deduction above	90,698.4	94,981.1

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.