



Basel Pillar 3 Disclosures
Interim for FY2021

Mizuho Financial Group

MIZUHO



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The following English translation of excerpt regarding the Basel Pillar 3 disclosures and the relevant information from our Japanese language disclosure material published in January 2022. 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.

Basel Pillar 3 Disclosures
Key Metrics

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

■ Key Metrics

KM1: Key Metrics

(millions of yen, except percentages)

Basel III Template No.		a	b	c	d	e
		As of September 30, 2021	As of June 30, 2021	As of March 31, 2021	As of December 31, 2020	As of September 30, 2020
Capital						
1	Common Equity Tier 1 capital	8,243,579	8,055,550	7,849,969	7,684,114	7,452,628
2	Tier 1 capital	10,098,408	9,906,857	9,701,931	9,543,742	9,467,504
3	Total capital	11,927,024	11,604,563	11,385,395	11,316,192	11,132,750
Risk weighted assets						
4	Risk weighted assets	67,147,718	67,367,304	67,481,983	66,124,705	64,404,983
Capital ratio						
5	Common Equity Tier 1 capital ratio	12.27%	11.95%	11.63%	11.62%	11.57%
6	Tier 1 capital ratio	15.03%	14.70%	14.37%	14.43%	14.69%
7	Total capital ratio	17.76%	17.22%	16.87%	17.11%	17.28%
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.01%	0.01%	0.01%	0.01%	0.01%
10	Bank G-SIB/D-SIB additional requirements	1.00%	1.00%	1.00%	1.00%	1.00%
11	Total of bank CET1 specific buffer requirements	3.51%	3.51%	3.51%	3.51%	3.51%
12	CET1 available after meeting the bank's minimum capital requirements	7.77%	7.45%	7.13%	7.12%	7.07%
Leverage ratio						
13	Total exposures	203,591,555	206,393,377	200,546,630	192,563,485	195,811,781
14	Leverage ratio	4.96%	4.79%	4.83%	4.95%	4.83%
Liquidity coverage ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	77,427,898	77,902,708	72,792,220	71,926,717	66,704,578
16	Net cash outflows	55,219,275	54,843,907	53,607,048	51,806,256	49,157,712
17	LCR	140.2%	142.0%	135.8%	138.9%	135.6%
Net stable funding ratio (NSFR)						
18	Available stable funding	104,304,278				
19	Required stable funding	86,539,611				
20	NSFR	120.5%				

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

Status of Mizuho Financial Group's consolidated capital adequacy

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

■ Scope of Consolidation

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

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

None as of September 30, 2020 and 2021.

(B) Number of consolidated subsidiaries

	As of September 30, 2020	As of September 30, 2021
Consolidated subsidiaries	153	160

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, 2020 and 2021.

(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, 2020 and 2021.

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

None as of September 30, 2020 and 2021.

(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, 2020 and 2021.

■ Risk-based Capital

(1) Composition of Capital, etc.

(A) CC1: Composition of Capital Disclosure

(Millions of yen, except percentage)

Basel III Template		a	b	c
		As of September 30, 2020	As of September 30, 2021	Reference to Template CC2
Common Equity Tier 1 capital: instruments and reserves (1)				
1a+2-1c-26	Directly issued qualifying common share capital plus related stock surplus and retained earnings	7,550,834	7,984,632	
1a	of which: capital and stock surplus	3,392,716	3,382,092	
2	of which: retained earnings	4,260,352	4,712,250	
1c	of which: treasury stock (-)	7,025	8,164	
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	95,209	101,545	
	of which: other than above	-	-	
1b	Subscription rights to common shares	134	95	
3	Accumulated other comprehensive income and other disclosed reserves	1,156,580	1,437,480	(a)
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	8,002	18,653	
6	Common Equity Tier 1 capital: instruments and reserves (A)	8,715,551	9,440,861	
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)	458,577	446,850	
8	of which: goodwill (net of related tax liability, including those equivalent)	66,672	64,082	
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	391,905	382,767	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	13,869	59,311	
11	Deferred gains or losses on derivatives under hedge accounting	123,464	6,575	
12	Shortfall of eligible provisions to expected losses	-	-	
13	Securitization gain on sale	-	1	
14	Gains and losses due to changes in own credit risk on fair valued liabilities	22,408	16,269	
15	Net defined benefit asset	641,592	666,332	
16	Investments in own shares (excluding those reported in the net assets section)	3,009	1,941	
17	Reciprocal cross-holdings in common equity	-	-	
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above the 10% threshold)	-	-	

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

CC1: Composition of Capital Disclosure (Continued)

19+20+21	Amount exceeding the 10% threshold on specified items		-	-	
19	of which: significant investments in the common stock of financials		-	-	
20	of which: mortgage servicing rights		-	-	
21	of which: deferred tax assets arising from temporary differences (net of related tax liability)		-	-	
22	Amount exceeding the 15% threshold on specified items		-	-	
23	of which: significant investments in the common stock of financials		-	-	
24	of which: mortgage servicing rights		-	-	
25	of which: deferred tax assets arising from temporary differences (net of related tax liability)		-	-	
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions		-	-	
28	Common Equity Tier 1 capital: regulatory adjustments (B)		1,262,923	1,197,282	
Common Equity Tier 1 capital (CET1)					
29	Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)		7,452,628	8,243,579	
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	2,042,000	1,873,000	
		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)		19,478	22,407	
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)		2,061,478	1,895,407	
Additional Tier 1 capital: regulatory adjustments					
37	Investments in own Additional Tier 1 instruments		2,200	4,500	
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)		44,403	36,078	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions		-	-	
43	Additional Tier 1 capital: regulatory adjustments (E)		46,603	40,578	
Additional Tier 1 capital (AT1)					
44	Additional Tier 1 capital ((D)-(E)) (F)		2,014,875	1,854,829	

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

CC1: Composition of Capital Disclosure (Continued)

Tier 1 capital (T1 = CET1 + AT1)				
45	Tier 1 capital (T1 = CET1 + AT1) ((C) + (F))	(G)	9,467,504	10,098,408
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		1,271,937	1,516,408
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities		110,674	83,548
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)		5,996	8,921
47+49	Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2:instruments and provisions		268,831	168,706
47	of which: directly issued capital instruments subject to phase out from Tier 2		57,019	23,105
49	of which: instruments issued by subsidiaries subject to phase out		211,811	145,600
50	Total of general allowance for loan losses and eligible provisions included in Tier 2		9,688	65,355
50a	of which: general allowance for loan losses		6,668	4,910
50b	of which: eligible provisions		3,019	60,444
51	Tier 2 capital: instruments and provisions	(H)	1,667,128	1,842,940
Tier 2 capital: regulatory adjustments (5)				
52	Investments in own Tier 2 instruments		1,169	11,176
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		712	3,147
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)	1,881	14,324
Tier 2 capital (T2)				
58	Tier 2 capital (T2) ((H)-(I))	(J)	1,665,246	1,828,616
Total capital (TC = T1 + T2)				
59	Total capital (TC = T1 + T2) ((G) + (J))	(K)	11,132,750	11,927,024
Risk weighted assets (6)				
60	Risk weighted assets	(L)	64,404,983	67,147,718

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

CC1: Composition of Capital Disclosure (Continued)

Capital ratio and buffers (consolidated)		(7)		
61	Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))	11.57%	12.27%	
62	Tier 1 capital ratio (consolidated) ((G)/(L))	14.69%	15.03%	
63	Total capital ratio (consolidated) ((K)/(L))	17.28%	17.76%	
64	Total of bank CET1 specific buffer requirements	3.51%	3.51%	
65	of which: capital conservation buffer requirement	2.50%	2.50%	
66	of which: countercyclical buffer requirement	0.01%	0.01%	
67	of which: bank G-SIB/D-SIB additional requirements	1.00%	1.00%	
68	CET1 available after meeting the bank's minimum capital requirements	7.07%	7.77%	
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)	437,033	482,616	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	273,747	316,598	
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)	280,095	215,851	
Provisions included in Tier 2 capital: instruments and provisions		(9)		
76	Provisions (general allowance for loan losses)	6,668	4,910	
77	Cap on inclusion of provisions (general allowance for loan losses)	44,290	45,717	
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")	3,019	60,444	
79	Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	318,272	335,369	
Capital instruments subject to phase-out arrangements		(10)		
82	Current cap on AT1 instruments subject to phase-out arrangements	416,627	208,313	
83	Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	-	-	
84	Current cap on T2 instruments subject to phase-out arrangements	337,412	168,706	
85	Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as "nil")	-	26,688	

Notes:

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

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

		(Millions of yen)			
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, 2020	As of September 30, 2021			
(Assets)					
Cash and Due from Banks	42,498,278	47,075,429			
Call Loans and Bills Purchased	243,267	330,455			
Receivables under Resale Agreements	12,666,551	16,932,692			
Guarantee Deposits Paid under Securities Borrowing Transactions	2,190,799	2,412,626			
Other Debt Purchased	2,676,047	3,137,520			
Trading Assets	14,564,434	12,610,648			6-a
Money Held in Trust	471,782	637,862			
Securities	43,314,534	43,725,034			2-b, 6-b
Loans and Bills Discounted	86,501,633	82,198,528			6-c
Foreign Exchange Assets	1,936,636	2,228,808			
Derivatives other than for Trading Assets	1,439,293	1,407,561			6-d
Other Assets	4,413,001	5,296,681			6-e
Tangible Fixed Assets	1,101,614	1,118,837			
Intangible Fixed Assets	619,695	603,477			2-a
Net Defined Benefit Asset	924,167	959,987			3
Deferred Tax Assets	23,368	27,842			4-a
Customers' Liabilities for Acceptances and Guarantees	5,938,130	7,085,422			
Reserves for Possible Losses on Loans	(477,516)	(594,023)			
Reserve for Possible Losses on Investments	(0)	(1)			
Total Assets	221,045,717	227,195,390			
(Liabilities)					
Deposits	134,665,825	129,291,662			
Negotiable Certificates of Deposit	14,201,308	19,215,068			
Call Money and Bills Sold	1,903,686	1,431,315			
Payables under Repurchase Agreements	19,326,350	22,277,769			
Guarantee Deposits Received under Securities Lending Transactions	1,244,440	1,229,187			
Commercial Paper	921,282	1,969,424			
Trading Liabilities	8,487,342	6,464,003			6-f
Borrowed Money	7,275,166	7,495,869			8-a
Foreign Exchange Liabilities	402,476	500,486			
Short-term Bonds	331,447	543,561			
Bonds and Notes	9,639,781	10,513,503			8-b
Due to Trust Accounts	1,336,263	1,182,263			
Derivatives other than for Trading Liabilities	1,274,444	1,480,764			6-g
Other Liabilities	4,815,831	6,469,900			
Reserve for Bonus Payments	55,860	58,833			
Reserve for Variable Compensation	1,467	1,014			
Net Defined Benefit Liability	71,950	71,775			
Reserve for Director and Corporate Auditor Retirement Benefits	635	488			
Reserve for Possible Losses on Sales of Loans	1,142	181			
Reserve for Contingencies	4,180	8,562			
Reserve for Reimbursement of Deposits	25,205	19,901			
Reserve for Reimbursement of Debentures	17,663	12,157			
Reserves under Special Laws	2,506	3,127			
Deferred Tax Liabilities	133,564	166,823			4-b
Deferred Tax Liabilities for Revaluation	62,555	61,436			4-c
Reserve for Land					
Acceptances and Guarantees	5,938,130	7,085,422			
Total Liabilities	212,140,512	217,554,505			

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Net Assets)			
Common Stock	2,256,767	2,256,767	1-a
Capital Surplus	1,135,948	1,125,324	1-b
Retained Earnings	4,260,606	4,712,422	1-c
Treasury Stock	(7,025)	(8,164)	1-d
Total Shareholders' Equity	7,646,297	8,086,349	
Net Unrealized Gains (Losses) on Other Securities	1,038,781	1,154,756	
Deferred Gains or Losses on Hedges	66,262	(743)	5
Revaluation Reserve for Land	137,834	135,297	
Foreign Currency Translation Adjustments	(170,773)	(80,968)	
Remeasurements of Defined Benefit Plans	84,475	229,137	
Total Accumulated Other Comprehensive Income	1,156,580	1,437,480	(a)
Stock Acquisition Rights	134	95	
Non-Controlling Interests	102,192	116,959	7
Total Net Assets	8,905,205	9,640,884	
Total Liabilities and Net Assets	221,045,717	227,195,390	

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, 2020	As of September 30, 2021	Remarks
1-a	Common stock	2,256,767	2,256,767	
1-b	Capital surplus	1,135,948	1,125,324	
1-c	Retained earnings	4,260,606	4,712,422	
1-d	Treasury stock	(7,025)	(8,164)	
	Total shareholders' equity	7,646,297	8,086,349	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2020	As of September 30, 2021	Remarks
	Directly issued qualifying common share capital plus related stock surplus and retained earnings	7,646,044	8,086,177	Shareholders' equity attributable to common shares (before adjusting national specific regulatory adjustments (earnings to be distributed))
1a	of which: capital and stock surplus	3,392,716	3,382,092	
2	of which: retained earnings	4,260,352	4,712,250	
1c	of which: treasury stock (-)	7,025	8,164	
	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, 2020	As of September 30, 2021	Remarks
2-a	Intangible fixed assets	619,695	603,477	
2-b	Securities	43,314,534	43,725,034	
	of which: share of goodwill of companies accounted for using the equity method	8,544	9,388	Share of goodwill of companies accounted for using the equity method
	Income taxes related to above	(169,661)	(166,015)	

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2020	As of September 30, 2021	Remarks
8	Goodwill (net of related tax liability, including those equivalent)	66,672	64,082	
9	Other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	391,905	382,767	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, 2020	As of September 30, 2021	Remarks
3	Net defined benefit asset	924,167	959,987	
	Income taxes related to above	(282,574)	(293,654)	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2020	As of September 30, 2021	Remarks
15	Net defined benefit asset	641,592	666,332	

4. Deferred tax assets

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2020	As of September 30, 2021	Remarks
4-a	Deferred tax assets	23,368	27,842	
4-b	Deferred tax liabilities	133,564	166,823	
4-c	Deferred tax liabilities for revaluation reserve for land	62,555	61,436	
	Tax effects on intangible fixed assets	169,661	166,015	
	Tax effects on net defined benefit asset	282,574	293,654	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2020	As of September 30, 2021	Remarks
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	13,869	59,311	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)	280,095	215,851	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)	280,095	215,851	

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

5. Deferred gains or losses on derivatives under hedge accounting

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2020	As of September 30, 2021	Remarks
5	Deferred gains or losses on hedges	66,262	(743)	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2020	As of September 30, 2021	Remarks
11	Deferred gains or losses on derivatives under hedge accounting	123,464	6,575	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, 2020	As of September 30, 2021	Remarks
6-a	Trading assets	14,564,434	12,610,648	Including trading account securities and derivatives for trading assets
6-b	Securities	43,314,534	43,725,034	
6-c	Loans and bills discounted	86,501,633	82,198,528	Including subordinated loans
6-d	Derivatives other than for trading assets	1,439,293	1,407,561	
6-e	Other assets	4,413,001	5,296,681	Including money invested
6-f	Trading liabilities	8,487,342	6,464,003	Including trading account securities sold
6-g	Derivatives other than for trading liabilities	1,274,444	1,480,764	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2020	As of September 30, 2021	Remarks
	Investments in own capital instruments	6,378	17,618	
16	Common equity Tier 1 capital	3,009	1,941	
37	Additional Tier 1 capital	2,200	4,500	
52	Tier 2 capital	1,169	11,176	
	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)	437,746	485,763	
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	712	3,147	
72	Non-significant investments in the capital and other TLAC liabilities of other financials that are below the thresholds for deduction (before risk weighting)	437,033	482,616	

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions	318,150	352,676	
19	Amount exceeding the 10% threshold on specified items	-	-	
23	Amount exceeding the 15% threshold on specified items	-	-	
40	Additional Tier 1 capital	44,403	36,078	
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)	273,747	316,598	

7. Non-Controlling interests

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2020	As of September 30, 2021	Remarks
7	Non-Controlling interests	102,192	116,959	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2020	As of September 30, 2021	Remarks
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	8,002	18,653	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)	19,478	22,407	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	110,674	83,548	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)	5,996	8,921	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, 2020	As of September 30, 2021	Remarks
8-a	Borrowed money	7,275,166	7,495,869	
8-b	Bonds and notes	9,639,781	10,513,503	
	Total	16,914,948	18,009,372	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2020	As of September 30, 2021	Remarks
32	Directly issued qualifying additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	2,042,000	1,873,000	
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,271,937	1,516,408	

■ Summary of Risk-weighted Assets (RWA)

(1) Summary of RWA

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

(Millions of yen)

Basel III Template No.		a	b	c	d
		RWA		Capital requirements	
		As of September 30, 2021	As of September 30, 2020	As of September 30, 2021	As of September 30, 2020
1	Credit risk (excluding counterparty credit risk)	41,275,421	40,583,267	3,483,531	3,424,325
2	of which: standardized approach (SA)	1,892,684	2,072,056	151,414	165,764
3	of which: internal rating-based (IRB) approach	37,812,051	37,013,372	3,206,461	3,138,734
	of which: significant investments	-	-	-	-
	of which: estimated residual value of lease transactions	-	-	-	-
	others	1,570,685	1,497,838	125,654	119,827
4	Counterparty credit risk (CCR)	4,219,942	4,255,024	343,434	346,544
5	of which: SA-CCR	-	-	-	-
	of which: current exposure method	206,570	213,471	17,086	17,681
6	of which: expected positive exposure (EPE) method	1,199,922	1,165,775	100,653	98,110
	of which: credit valuation adjustment (CVA) risk	1,823,733	1,996,899	145,898	159,751
	of which: central counterparty-related	175,461	177,078	14,036	14,166
	Others	814,254	701,799	65,758	56,834
7	Equity positions in banking book under market-based approach	4,119,148	2,000,261	349,303	169,622
8	Equity investments in funds - Look-through approach	5,764,047	5,948,455	487,760	503,088
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)	491,934	583,791	41,716	49,505
10	Equity investments in funds - Fall-back approach	269,934	135,417	21,604	10,833
11	Settlement risk	19,765	2,728	1,675	230
12	Securitization exposures in banking book	1,060,025	1,035,139	84,802	82,811
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	863,250	794,217	69,060	63,537
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	196,167	240,453	15,693	19,236
15	of which: Securitisation standardised approach (SEC-SA)	251	-	20	-
	of which: 1250% risk weight is applied	356	467	28	37
16	Market risk	2,375,853	2,373,910	190,068	189,912
17	of which: standardized approach (SA)	1,284,799	1,127,173	102,783	90,173
18	of which: internal model approaches (IMA)	1,091,053	1,246,737	87,284	99,738
19	Operational risk	3,220,395	3,268,390	257,631	261,471
20	of which: basic indicator approach	820,929	695,179	65,674	55,614
21	of which: standardized approach	-	-	-	-
22	of which: advanced measurement approach	2,399,465	2,573,211	191,957	205,856
23	Exposures of specified items not subject to regulatory adjustments	1,331,126	1,384,607	110,289	114,053
	Amounts included in RWA subject to phase-out arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying the scaling factor)	67,147,718	64,404,983	5,371,817	5,152,398

Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

(Billions of yen)

	As of September 30, 2020			As of September 30, 2021		
	EAD	RWA	RW(%)	EAD	RWA	RW(%)
IRB approach	218,979.0	45,046.2	20.57	220,066.2	48,019.6	21.82
Corporate, etc.	202,722.0	33,463.5	16.50	203,275.7	33,653.1	16.55
Corporate (except specialized lending)	99,909.0	30,822.7	30.85	98,781.4	30,913.7	31.29
Ratings A1-B2	75,570.4	15,438.1	20.42	73,303.1	15,212.6	20.75
Ratings C1-D3	22,045.6	12,877.9	58.41	22,907.3	13,463.6	58.77
Ratings E1-E2	1,448.3	2,179.6	150.49	1,319.4	1,760.6	133.43
Ratings E2R-H1	844.6	326.9	38.71	1,251.5	476.7	38.09
Sovereign	95,673.1	812.9	0.84	97,370.1	823.3	0.84
Ratings A1-B2	95,491.9	704.2	0.73	97,172.5	678.7	0.69
Ratings C1-D3	179.4	105.8	58.98	189.7	134.5	70.91
Ratings E1-E2	1.7	2.8	165.94	7.9	10.0	127.46
Ratings E2R-H1	0.0	0.0	39.10	0.0	0.0	33.12
Bank	6,842.6	1,523.9	22.27	6,796.0	1,573.0	23.14
Ratings A1-B2	6,415.6	1,240.4	19.33	6,425.9	1,345.8	20.94
Ratings C1-D3	423.9	282.3	66.59	362.5	209.0	57.65
Ratings E1-E2	0.0	0.1	128.33	6.5	17.8	274.29
Ratings E2R-H1	2.9	1.1	39.01	1.0	0.3	33.12
Specialized lending	297.1	303.8	102.23	328.0	343.0	104.55
Retail	10,351.6	3,224.3	31.14	9,919.6	3,016.2	30.4
Residential mortgage	8,222.5	2,198.5	26.73	7,944.2	2,078.3	26.16
Qualifying revolving loan	588.1	470.4	79.98	556.9	454.9	81.68
Other retail	1,541.0	555.3	36.03	1,418.4	482.9	34.04
Equities	3,924.5	6,500.6	165.63	5,015.2	9,629.0	191.99
PD/LGD approach	3,245.5	4,284.6	132.01	3,633.5	5,157.4	141.93
Market-based approach	679.0	2,216.0	326.33	1,381.7	4,471.6	323.63
Regarded-method exposure						
Securitizations						
Others	1,980.7	1,857.7	93.79	1,855.5	1,721.1	92.75
Standardized approach	4,904.4	3,464.4	70.63	5,262.3	3,584.0	68.1
Equity investments in funds	2,768.9	7,042.8	254.35	2,527.5	6,888.5	272.53
Securitization exposures	5,056.9	1,035.1	20.46	5,168.2	1,060.0	20.51
CVA risk	/	1,996.8	/	/	1,823.7	/
Central counterparty-related	/	177.0	/	/	175.4	/
Total	231,709.3	58,762.6	24.42	233,024.3	61,551.4	25.55

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

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

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

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

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

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

■ 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) CRI: Credit Quality of Assets

(Millions of yen)

		As of September 30, 2020			
		a	b	c	d
		Gross carrying values of		Reserve	Net values (a+b-c)
		Defaulted exposures	Non-defaulted exposures		
On-balance sheet exposures					
1	Loans	847,657	84,187,897	437,108	84,598,446
2	Debt securities	9,776	36,070,448	-	36,080,225
3	Other on-balance sheet debt exposures	5,596	45,584,483	2,231	45,587,847
4	Total on-balance sheet exposures (1+2+3)	863,030	165,842,829	439,340	166,266,519
Off-balance sheet exposures					
5	Guarantees	20,023	5,917,039	33,386	5,903,676
6	Commitments	42,868	32,504,067	-	32,546,935
7	Total off-balance sheet exposures (5+6)	62,891	38,421,106	33,386	38,450,611
Total					
8	Total assets (4+7)	925,922	204,263,936	472,727	204,717,131

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

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

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

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

Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

		(Millions of yen)
		As of September 30, 2020
No.		Exposure
1	Defaulted loans and debt securities as of March 31, 2020	747,891
2	Defaulted	248,182
3	Breakdown of changes in loans and debt securities during this reporting period	Returned to non-defaulted status
4		Amounts written off
5		Other changes
6	Defaulted loans and debt securities as of September 30, 2020 (1+2-3-4+5)	863,030

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

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

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

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

		(Millions of yen, %, number in the thousands, year)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
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Sovereign														1	0.00 to <0.15	75,813,720	231,902	79.74	77,650,091	0.00	0.2	37.85	1.6	538,855	0.69	662	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	89,743	5,335	74.99	93,304	0.26	0.0	37.70	2.9	43,486	46.60	93	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	128,947	82	75.00	81,137	1.13	0.0	37.79	1.1	51,902	63.96	348	/	6	2.50 to <10.00	57,695	2,466	74.99	114	4.29	0.0	37.83	1.0	118	103.93	1	/	7	10.00 to <100.00	1,837	-	-	1,663	14.88	0.0	34.60	1.1	2,620	157.49	85	/	8	100.00 (Default)	740	-	-	0	100.00	0.0	87.22	1.0	0	36.89	0	/	9	Sub-total	76,092,685	239,786	79.58	77,826,311	0.00	0.3	37.85	1.6	636,984	0.81	1,192	1,022	Banks														1	0.00 to <0.15	4,081,519	668,892	70.31	4,967,673	0.05	0.3	37.47	2.0	855,241	17.21	962	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	91,252	39,386	70.59	137,794	0.34	0.0	35.94	1.5	46,629	33.84	142	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	230,313	36,860	71.07	236,386	1.05	0.0	36.95	1.1	160,940	68.08	902	/	6	2.50 to <10.00	43,401	9,859	73.00	45,203	3.06	0.0	41.11	1.6	50,726	112.21	570	/	7	10.00 to <100.00	-	-	-	-	-	-	-	-	-	-	-	/	8	100.00 (Default)	2,908	-	-	2,908	100.00	0.0	51.36	2.3	1,070	36.80	1,408	/	9	Sub-total	4,449,396	754,998	70.39	5,389,965	0.18	0.5	37.45	1.9	1,114,608	20.67	3,987	3,420	Corporate (except SME and specialized lending)														1	0.00 to <0.15	46,260,901	29,057,412	74.34	68,503,674	0.06	7.7	37.87	2.3	12,917,933	18.85	16,953	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	7,980,874	2,758,354	74.56	9,656,075	0.36	8.6	33.53	2.4	4,212,046	43.62	11,690	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	5,029,069	1,546,737	74.25	5,643,361	1.16	4.6	32.17	2.6	3,909,667	69.27	21,259	/	6	2.50 to <10.00	1,870,452	357,912	69.63	1,657,955	3.69	217.4	32.09	2.6	1,622,559	97.86	19,812	/	7	10.00 to <100.00	941,440	69,585	77.72	823,507	14.88	3.3	33.10	2.9	1,376,980	167.20	40,590	/	8	100.00 (Default)	657,059	57,591	77.05	662,702	100.00	0.6	40.26	2.2	241,598	36.45	247,506	/	9	Sub-total	62,739,797	33,847,593	74.32	86,947,276	1.14	242.5	36.88	2.3	24,280,787	27.92	357,813	306,934	SME														1	0.00 to <0.15	161,901	61,176	65.73	200,046	0.09	0.0	34.52	3.3	45,673	22.83	62	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	1,490,674	52,415	75.86	1,481,255	0.37	7.0	24.17	3.1	439,679	29.68	1,337	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	1,172,728	61,402	87.63	1,176,838	1.11	5.3	21.60	3.4	489,592	41.60	2,875	/	6	2.50 to <10.00	538,526	37,716	78.44	545,357	3.19	81.7	22.08	3.4	298,735	54.77	3,887	/	7	10.00 to <100.00	204,241	5,239	73.82	194,916	14.88	1.7	19.00	3.1	155,854	79.95	5,515	/	8	100.00 (Default)	147,296	630	88.23	138,251	100.00	1.0	37.93	2.3	45,349	32.80	48,813	/	9	Sub-total	3,715,369	218,581	76.76	3,736,667	5.44	97.0	23.85	3.2	1,474,883	39.47	62,492	53,606	Specialized Lending														1	0.00 to <0.15	3,368,950	367,755	76.95	3,263,276	0.07	0.5	34.75	4.2	911,337	27.92	881	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	825,302	314,810	75.82	887,078	0.37	0.1	38.23	4.2	585,844	66.04	1,259	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	455,783	106,853	74.54	333,392	0.89	0.0	39.88	4.3	327,611	98.26	1,190	/	6	2.50 to <10.00	69,678	92,880	75.11	54,696	4.20	0.0	36.62	4.3	72,723	132.95	834	/	7	10.00 to <100.00	53,537	5,910	76.61	29,048	14.88	0.0	34.35	3.1	50,769	174.77	1,485	/	8	100.00 (Default)	27,886	214	99.99	27,151	100.00	0.0	56.41	4.1	12,891	47.47	14,286	/	9	Sub-total	4,801,138	888,425	76.07	4,594,644	0.92	0.7	35.94	4.2	1,961,178	42.68	19,937	17,102	Equities (PD/LGD approach)														1	0.00 to <0.15	2,818,935	2,510	100.00	2,821,445	0.04	1.0	90.00	5.0	2,834,481	100.46	/	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	/	/	3	0.25 to <0.50	91,642	-	-	91,642	0.34	0.6	90.00	5.0	155,828	170.03	/	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/	5	0.75 to <2.50	33,171	-	-	33,171	1.13	0.2	90.00	5.0	87,640	264.20	/	/	6	2.50 to <10.00	16,068	-	-	16,068	4.31	0.0	90.00	5.0	62,932	391.65	/	/	7	10.00 to <100.00	38,045	-	-	38,045	14.88	0.0	90.00	5.0	252,412	663.45	/	/	8	100.00 (Default)	4,869	-	-	4,869	100.00	0.1	90.00	5.0	54,778	1,125.00	/	/	9	Sub-total	3,002,732	2,510	100.00	3,005,242	0.44	2.1	90.00	5.0	3,448,073	114.73	/	/
1	0.00 to <0.15	75,813,720	231,902	79.74	77,650,091	0.00	0.2	37.85	1.6	538,855	0.69	662	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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3	0.25 to <0.50	89,743	5,335	74.99	93,304	0.26	0.0	37.70	2.9	43,486	46.60	93	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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5	0.75 to <2.50	128,947	82	75.00	81,137	1.13	0.0	37.79	1.1	51,902	63.96	348	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
6	2.50 to <10.00	57,695	2,466	74.99	114	4.29	0.0	37.83	1.0	118	103.93	1	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
7	10.00 to <100.00	1,837	-	-	1,663	14.88	0.0	34.60	1.1	2,620	157.49	85	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
8	100.00 (Default)	740	-	-	0	100.00	0.0	87.22	1.0	0	36.89	0	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
9	Sub-total	76,092,685	239,786	79.58	77,826,311	0.00	0.3	37.85	1.6	636,984	0.81	1,192	1,022																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
Banks														1	0.00 to <0.15	4,081,519	668,892	70.31	4,967,673	0.05	0.3	37.47	2.0	855,241	17.21	962	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	91,252	39,386	70.59	137,794	0.34	0.0	35.94	1.5	46,629	33.84	142	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	230,313	36,860	71.07	236,386	1.05	0.0	36.95	1.1	160,940	68.08	902	/	6	2.50 to <10.00	43,401	9,859	73.00	45,203	3.06	0.0	41.11	1.6	50,726	112.21	570	/	7	10.00 to <100.00	-	-	-	-	-	-	-	-	-	-	-	/	8	100.00 (Default)	2,908	-	-	2,908	100.00	0.0	51.36	2.3	1,070	36.80	1,408	/	9	Sub-total	4,449,396	754,998	70.39	5,389,965	0.18	0.5	37.45	1.9	1,114,608	20.67	3,987	3,420	Corporate (except SME and specialized lending)														1	0.00 to <0.15	46,260,901	29,057,412	74.34	68,503,674	0.06	7.7	37.87	2.3	12,917,933	18.85	16,953	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	7,980,874	2,758,354	74.56	9,656,075	0.36	8.6	33.53	2.4	4,212,046	43.62	11,690	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	5,029,069	1,546,737	74.25	5,643,361	1.16	4.6	32.17	2.6	3,909,667	69.27	21,259	/	6	2.50 to <10.00	1,870,452	357,912	69.63	1,657,955	3.69	217.4	32.09	2.6	1,622,559	97.86	19,812	/	7	10.00 to <100.00	941,440	69,585	77.72	823,507	14.88	3.3	33.10	2.9	1,376,980	167.20	40,590	/	8	100.00 (Default)	657,059	57,591	77.05	662,702	100.00	0.6	40.26	2.2	241,598	36.45	247,506	/	9	Sub-total	62,739,797	33,847,593	74.32	86,947,276	1.14	242.5	36.88	2.3	24,280,787	27.92	357,813	306,934	SME														1	0.00 to <0.15	161,901	61,176	65.73	200,046	0.09	0.0	34.52	3.3	45,673	22.83	62	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	1,490,674	52,415	75.86	1,481,255	0.37	7.0	24.17	3.1	439,679	29.68	1,337	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	1,172,728	61,402	87.63	1,176,838	1.11	5.3	21.60	3.4	489,592	41.60	2,875	/	6	2.50 to <10.00	538,526	37,716	78.44	545,357	3.19	81.7	22.08	3.4	298,735	54.77	3,887	/	7	10.00 to <100.00	204,241	5,239	73.82	194,916	14.88	1.7	19.00	3.1	155,854	79.95	5,515	/	8	100.00 (Default)	147,296	630	88.23	138,251	100.00	1.0	37.93	2.3	45,349	32.80	48,813	/	9	Sub-total	3,715,369	218,581	76.76	3,736,667	5.44	97.0	23.85	3.2	1,474,883	39.47	62,492	53,606	Specialized Lending														1	0.00 to <0.15	3,368,950	367,755	76.95	3,263,276	0.07	0.5	34.75	4.2	911,337	27.92	881	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	825,302	314,810	75.82	887,078	0.37	0.1	38.23	4.2	585,844	66.04	1,259	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	455,783	106,853	74.54	333,392	0.89	0.0	39.88	4.3	327,611	98.26	1,190	/	6	2.50 to <10.00	69,678	92,880	75.11	54,696	4.20	0.0	36.62	4.3	72,723	132.95	834	/	7	10.00 to <100.00	53,537	5,910	76.61	29,048	14.88	0.0	34.35	3.1	50,769	174.77	1,485	/	8	100.00 (Default)	27,886	214	99.99	27,151	100.00	0.0	56.41	4.1	12,891	47.47	14,286	/	9	Sub-total	4,801,138	888,425	76.07	4,594,644	0.92	0.7	35.94	4.2	1,961,178	42.68	19,937	17,102	Equities (PD/LGD approach)														1	0.00 to <0.15	2,818,935	2,510	100.00	2,821,445	0.04	1.0	90.00	5.0	2,834,481	100.46	/	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	/	/	3	0.25 to <0.50	91,642	-	-	91,642	0.34	0.6	90.00	5.0	155,828	170.03	/	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/	5	0.75 to <2.50	33,171	-	-	33,171	1.13	0.2	90.00	5.0	87,640	264.20	/	/	6	2.50 to <10.00	16,068	-	-	16,068	4.31	0.0	90.00	5.0	62,932	391.65	/	/	7	10.00 to <100.00	38,045	-	-	38,045	14.88	0.0	90.00	5.0	252,412	663.45	/	/	8	100.00 (Default)	4,869	-	-	4,869	100.00	0.1	90.00	5.0	54,778	1,125.00	/	/	9	Sub-total	3,002,732	2,510	100.00	3,005,242	0.44	2.1	90.00	5.0	3,448,073	114.73	/	/																																																																																																																																												
1	0.00 to <0.15	4,081,519	668,892	70.31	4,967,673	0.05	0.3	37.47	2.0	855,241	17.21	962	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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3	0.25 to <0.50	91,252	39,386	70.59	137,794	0.34	0.0	35.94	1.5	46,629	33.84	142	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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5	0.75 to <2.50	230,313	36,860	71.07	236,386	1.05	0.0	36.95	1.1	160,940	68.08	902	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
6	2.50 to <10.00	43,401	9,859	73.00	45,203	3.06	0.0	41.11	1.6	50,726	112.21	570	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
7	10.00 to <100.00	-	-	-	-	-	-	-	-	-	-	-	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
8	100.00 (Default)	2,908	-	-	2,908	100.00	0.0	51.36	2.3	1,070	36.80	1,408	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
9	Sub-total	4,449,396	754,998	70.39	5,389,965	0.18	0.5	37.45	1.9	1,114,608	20.67	3,987	3,420																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
Corporate (except SME and specialized lending)														1	0.00 to <0.15	46,260,901	29,057,412	74.34	68,503,674	0.06	7.7	37.87	2.3	12,917,933	18.85	16,953	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	7,980,874	2,758,354	74.56	9,656,075	0.36	8.6	33.53	2.4	4,212,046	43.62	11,690	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	5,029,069	1,546,737	74.25	5,643,361	1.16	4.6	32.17	2.6	3,909,667	69.27	21,259	/	6	2.50 to <10.00	1,870,452	357,912	69.63	1,657,955	3.69	217.4	32.09	2.6	1,622,559	97.86	19,812	/	7	10.00 to <100.00	941,440	69,585	77.72	823,507	14.88	3.3	33.10	2.9	1,376,980	167.20	40,590	/	8	100.00 (Default)	657,059	57,591	77.05	662,702	100.00	0.6	40.26	2.2	241,598	36.45	247,506	/	9	Sub-total	62,739,797	33,847,593	74.32	86,947,276	1.14	242.5	36.88	2.3	24,280,787	27.92	357,813	306,934	SME														1	0.00 to <0.15	161,901	61,176	65.73	200,046	0.09	0.0	34.52	3.3	45,673	22.83	62	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	1,490,674	52,415	75.86	1,481,255	0.37	7.0	24.17	3.1	439,679	29.68	1,337	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	1,172,728	61,402	87.63	1,176,838	1.11	5.3	21.60	3.4	489,592	41.60	2,875	/	6	2.50 to <10.00	538,526	37,716	78.44	545,357	3.19	81.7	22.08	3.4	298,735	54.77	3,887	/	7	10.00 to <100.00	204,241	5,239	73.82	194,916	14.88	1.7	19.00	3.1	155,854	79.95	5,515	/	8	100.00 (Default)	147,296	630	88.23	138,251	100.00	1.0	37.93	2.3	45,349	32.80	48,813	/	9	Sub-total	3,715,369	218,581	76.76	3,736,667	5.44	97.0	23.85	3.2	1,474,883	39.47	62,492	53,606	Specialized Lending														1	0.00 to <0.15	3,368,950	367,755	76.95	3,263,276	0.07	0.5	34.75	4.2	911,337	27.92	881	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	825,302	314,810	75.82	887,078	0.37	0.1	38.23	4.2	585,844	66.04	1,259	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	455,783	106,853	74.54	333,392	0.89	0.0	39.88	4.3	327,611	98.26	1,190	/	6	2.50 to <10.00	69,678	92,880	75.11	54,696	4.20	0.0	36.62	4.3	72,723	132.95	834	/	7	10.00 to <100.00	53,537	5,910	76.61	29,048	14.88	0.0	34.35	3.1	50,769	174.77	1,485	/	8	100.00 (Default)	27,886	214	99.99	27,151	100.00	0.0	56.41	4.1	12,891	47.47	14,286	/	9	Sub-total	4,801,138	888,425	76.07	4,594,644	0.92	0.7	35.94	4.2	1,961,178	42.68	19,937	17,102	Equities (PD/LGD approach)														1	0.00 to <0.15	2,818,935	2,510	100.00	2,821,445	0.04	1.0	90.00	5.0	2,834,481	100.46	/	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	/	/	3	0.25 to <0.50	91,642	-	-	91,642	0.34	0.6	90.00	5.0	155,828	170.03	/	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/	5	0.75 to <2.50	33,171	-	-	33,171	1.13	0.2	90.00	5.0	87,640	264.20	/	/	6	2.50 to <10.00	16,068	-	-	16,068	4.31	0.0	90.00	5.0	62,932	391.65	/	/	7	10.00 to <100.00	38,045	-	-	38,045	14.88	0.0	90.00	5.0	252,412	663.45	/	/	8	100.00 (Default)	4,869	-	-	4,869	100.00	0.1	90.00	5.0	54,778	1,125.00	/	/	9	Sub-total	3,002,732	2,510	100.00	3,005,242	0.44	2.1	90.00	5.0	3,448,073	114.73	/	/																																																																																																																																																																																																																																																																																								
1	0.00 to <0.15	46,260,901	29,057,412	74.34	68,503,674	0.06	7.7	37.87	2.3	12,917,933	18.85	16,953	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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3	0.25 to <0.50	7,980,874	2,758,354	74.56	9,656,075	0.36	8.6	33.53	2.4	4,212,046	43.62	11,690	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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5	0.75 to <2.50	5,029,069	1,546,737	74.25	5,643,361	1.16	4.6	32.17	2.6	3,909,667	69.27	21,259	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
6	2.50 to <10.00	1,870,452	357,912	69.63	1,657,955	3.69	217.4	32.09	2.6	1,622,559	97.86	19,812	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
7	10.00 to <100.00	941,440	69,585	77.72	823,507	14.88	3.3	33.10	2.9	1,376,980	167.20	40,590	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
8	100.00 (Default)	657,059	57,591	77.05	662,702	100.00	0.6	40.26	2.2	241,598	36.45	247,506	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
9	Sub-total	62,739,797	33,847,593	74.32	86,947,276	1.14	242.5	36.88	2.3	24,280,787	27.92	357,813	306,934																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
SME														1	0.00 to <0.15	161,901	61,176	65.73	200,046	0.09	0.0	34.52	3.3	45,673	22.83	62	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	1,490,674	52,415	75.86	1,481,255	0.37	7.0	24.17	3.1	439,679	29.68	1,337	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	1,172,728	61,402	87.63	1,176,838	1.11	5.3	21.60	3.4	489,592	41.60	2,875	/	6	2.50 to <10.00	538,526	37,716	78.44	545,357	3.19	81.7	22.08	3.4	298,735	54.77	3,887	/	7	10.00 to <100.00	204,241	5,239	73.82	194,916	14.88	1.7	19.00	3.1	155,854	79.95	5,515	/	8	100.00 (Default)	147,296	630	88.23	138,251	100.00	1.0	37.93	2.3	45,349	32.80	48,813	/	9	Sub-total	3,715,369	218,581	76.76	3,736,667	5.44	97.0	23.85	3.2	1,474,883	39.47	62,492	53,606	Specialized Lending														1	0.00 to <0.15	3,368,950	367,755	76.95	3,263,276	0.07	0.5	34.75	4.2	911,337	27.92	881	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	825,302	314,810	75.82	887,078	0.37	0.1	38.23	4.2	585,844	66.04	1,259	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	455,783	106,853	74.54	333,392	0.89	0.0	39.88	4.3	327,611	98.26	1,190	/	6	2.50 to <10.00	69,678	92,880	75.11	54,696	4.20	0.0	36.62	4.3	72,723	132.95	834	/	7	10.00 to <100.00	53,537	5,910	76.61	29,048	14.88	0.0	34.35	3.1	50,769	174.77	1,485	/	8	100.00 (Default)	27,886	214	99.99	27,151	100.00	0.0	56.41	4.1	12,891	47.47	14,286	/	9	Sub-total	4,801,138	888,425	76.07	4,594,644	0.92	0.7	35.94	4.2	1,961,178	42.68	19,937	17,102	Equities (PD/LGD approach)														1	0.00 to <0.15	2,818,935	2,510	100.00	2,821,445	0.04	1.0	90.00	5.0	2,834,481	100.46	/	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	/	/	3	0.25 to <0.50	91,642	-	-	91,642	0.34	0.6	90.00	5.0	155,828	170.03	/	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/	5	0.75 to <2.50	33,171	-	-	33,171	1.13	0.2	90.00	5.0	87,640	264.20	/	/	6	2.50 to <10.00	16,068	-	-	16,068	4.31	0.0	90.00	5.0	62,932	391.65	/	/	7	10.00 to <100.00	38,045	-	-	38,045	14.88	0.0	90.00	5.0	252,412	663.45	/	/	8	100.00 (Default)	4,869	-	-	4,869	100.00	0.1	90.00	5.0	54,778	1,125.00	/	/	9	Sub-total	3,002,732	2,510	100.00	3,005,242	0.44	2.1	90.00	5.0	3,448,073	114.73	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																				
1	0.00 to <0.15	161,901	61,176	65.73	200,046	0.09	0.0	34.52	3.3	45,673	22.83	62	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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3	0.25 to <0.50	1,490,674	52,415	75.86	1,481,255	0.37	7.0	24.17	3.1	439,679	29.68	1,337	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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5	0.75 to <2.50	1,172,728	61,402	87.63	1,176,838	1.11	5.3	21.60	3.4	489,592	41.60	2,875	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
6	2.50 to <10.00	538,526	37,716	78.44	545,357	3.19	81.7	22.08	3.4	298,735	54.77	3,887	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
7	10.00 to <100.00	204,241	5,239	73.82	194,916	14.88	1.7	19.00	3.1	155,854	79.95	5,515	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
8	100.00 (Default)	147,296	630	88.23	138,251	100.00	1.0	37.93	2.3	45,349	32.80	48,813	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
9	Sub-total	3,715,369	218,581	76.76	3,736,667	5.44	97.0	23.85	3.2	1,474,883	39.47	62,492	53,606																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
Specialized Lending														1	0.00 to <0.15	3,368,950	367,755	76.95	3,263,276	0.07	0.5	34.75	4.2	911,337	27.92	881	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/	3	0.25 to <0.50	825,302	314,810	75.82	887,078	0.37	0.1	38.23	4.2	585,844	66.04	1,259	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/	5	0.75 to <2.50	455,783	106,853	74.54	333,392	0.89	0.0	39.88	4.3	327,611	98.26	1,190	/	6	2.50 to <10.00	69,678	92,880	75.11	54,696	4.20	0.0	36.62	4.3	72,723	132.95	834	/	7	10.00 to <100.00	53,537	5,910	76.61	29,048	14.88	0.0	34.35	3.1	50,769	174.77	1,485	/	8	100.00 (Default)	27,886	214	99.99	27,151	100.00	0.0	56.41	4.1	12,891	47.47	14,286	/	9	Sub-total	4,801,138	888,425	76.07	4,594,644	0.92	0.7	35.94	4.2	1,961,178	42.68	19,937	17,102	Equities (PD/LGD approach)														1	0.00 to <0.15	2,818,935	2,510	100.00	2,821,445	0.04	1.0	90.00	5.0	2,834,481	100.46	/	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	/	/	3	0.25 to <0.50	91,642	-	-	91,642	0.34	0.6	90.00	5.0	155,828	170.03	/	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/	5	0.75 to <2.50	33,171	-	-	33,171	1.13	0.2	90.00	5.0	87,640	264.20	/	/	6	2.50 to <10.00	16,068	-	-	16,068	4.31	0.0	90.00	5.0	62,932	391.65	/	/	7	10.00 to <100.00	38,045	-	-	38,045	14.88	0.0	90.00	5.0	252,412	663.45	/	/	8	100.00 (Default)	4,869	-	-	4,869	100.00	0.1	90.00	5.0	54,778	1,125.00	/	/	9	Sub-total	3,002,732	2,510	100.00	3,005,242	0.44	2.1	90.00	5.0	3,448,073	114.73	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
1	0.00 to <0.15	3,368,950	367,755	76.95	3,263,276	0.07	0.5	34.75	4.2	911,337	27.92	881	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
3	0.25 to <0.50	825,302	314,810	75.82	887,078	0.37	0.1	38.23	4.2	585,844	66.04	1,259	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
5	0.75 to <2.50	455,783	106,853	74.54	333,392	0.89	0.0	39.88	4.3	327,611	98.26	1,190	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
6	2.50 to <10.00	69,678	92,880	75.11	54,696	4.20	0.0	36.62	4.3	72,723	132.95	834	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
7	10.00 to <100.00	53,537	5,910	76.61	29,048	14.88	0.0	34.35	3.1	50,769	174.77	1,485	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
8	100.00 (Default)	27,886	214	99.99	27,151	100.00	0.0	56.41	4.1	12,891	47.47	14,286	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
9	Sub-total	4,801,138	888,425	76.07	4,594,644	0.92	0.7	35.94	4.2	1,961,178	42.68	19,937	17,102																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
Equities (PD/LGD approach)														1	0.00 to <0.15	2,818,935	2,510	100.00	2,821,445	0.04	1.0	90.00	5.0	2,834,481	100.46	/	/	2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	/	/	3	0.25 to <0.50	91,642	-	-	91,642	0.34	0.6	90.00	5.0	155,828	170.03	/	/	4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/	5	0.75 to <2.50	33,171	-	-	33,171	1.13	0.2	90.00	5.0	87,640	264.20	/	/	6	2.50 to <10.00	16,068	-	-	16,068	4.31	0.0	90.00	5.0	62,932	391.65	/	/	7	10.00 to <100.00	38,045	-	-	38,045	14.88	0.0	90.00	5.0	252,412	663.45	/	/	8	100.00 (Default)	4,869	-	-	4,869	100.00	0.1	90.00	5.0	54,778	1,125.00	/	/	9	Sub-total	3,002,732	2,510	100.00	3,005,242	0.44	2.1	90.00	5.0	3,448,073	114.73	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												
1	0.00 to <0.15	2,818,935	2,510	100.00	2,821,445	0.04	1.0	90.00	5.0	2,834,481	100.46	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
3	0.25 to <0.50	91,642	-	-	91,642	0.34	0.6	90.00	5.0	155,828	170.03	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
5	0.75 to <2.50	33,171	-	-	33,171	1.13	0.2	90.00	5.0	87,640	264.20	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
6	2.50 to <10.00	16,068	-	-	16,068	4.31	0.0	90.00	5.0	62,932	391.65	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
7	10.00 to <100.00	38,045	-	-	38,045	14.88	0.0	90.00	5.0	252,412	663.45	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
8	100.00 (Default)	4,869	-	-	4,869	100.00	0.1	90.00	5.0	54,778	1,125.00	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
9	Sub-total	3,002,732	2,510	100.00	3,005,242	0.44	2.1	90.00	5.0	3,448,073	114.73	/	/																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										

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, 2020													
Purchased receivables (Corporate, etc.) - Default Risk Equivalent													
1	0.00 to <0.15	2,036,195	192,193	76.59	2,183,295	0.06	0.6	38.19	1.5	273,053	12.50	520	
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	
3	0.25 to <0.50	305,641	50,669	77.58	344,955	0.39	0.2	37.83	1.7	153,767	44.57	516	
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	
5	0.75 to <2.50	65,657	28,837	75.68	87,484	1.24	0.0	37.83	2.8	75,074	85.81	413	
6	2.50 to <10.00	17,211	10,025	78.16	25,047	3.28	0.0	37.83	2.7	28,591	114.14	311	
7	10.00 to <100.00	770	-	-	770	14.88	0.0	37.83	2.7	1,446	187.82	43	
8	100.00 (Default)	3,810	-	-	3,810	100.00	0.0	30.92	0.9	1,555	40.80	1,053	
9	Sub-total	2,429,286	281,725	76.73	2,645,364	0.32	1.0	38.12	1.5	533,489	20.16	2,859	2,452
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	885,022	37,825	100.00	922,847	0.06	0.0	37.83	-	106,024	11.48	221	
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-	
3	0.25 to <0.50	127,047	2,689	100.00	129,736	0.38	0.0	37.71	-	48,588	37.45	190	
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	
5	0.75 to <2.50	45,343	-	-	45,343	1.06	0.0	37.83	-	29,867	65.86	182	
6	2.50 to <10.00	42,233	-	-	42,233	3.11	0.0	37.83	-	39,482	93.48	498	
7	10.00 to <100.00	528	-	-	528	14.88	0.0	37.83	-	909	171.98	29	
8	100.00 (Default)	19,409	-	-	19,409	100.00	0.0	50.07	-	10,911	56.21	8,846	
9	Sub-total	1,119,585	40,514	100.00	1,160,100	1.92	0.1	38.02	-	235,782	20.32	9,968	
Retail - qualifying revolving retail exposures (QRRE)													
1	0.00 to <0.15	-	-	-	-	-	-	-	-	-	-	-	
2	0.15 to <0.25	-	-	-	2	0.15	0.0	72.65	-	0	6.43	0	
3	0.25 to <0.50	-	-	-	24	0.32	0.6	79.32	-	3	12.65	0	
4	0.50 to <0.75	-	-	-	14	0.70	0.4	79.32	-	3	23.17	0	
5	0.75 to <2.50	211,624	841,736	13.55	325,782	2.38	560.4	79.31	-	188,404	57.83	6,152	
6	2.50 to <10.00	157,694	873,059	7.86	226,276	4.24	2,013.2	79.32	-	192,207	84.94	7,619	
7	10.00 to <100.00	29,881	19,544	28.28	35,408	17.53	202.7	79.32	-	62,631	176.88	4,925	
8	100.00 (Default)	457	1,238	11.14	592	100.00	1.8	72.11	-	530	89.50	384	
9	Sub-total	399,657	1,735,577	10.85	588,102	4.10	2,779.4	79.31	-	443,780	75.45	19,082	16,368
Retail - Residential mortgage													
1	0.00 to <0.15	1,615,187	-	-	1,648,439	0.08	193.2	28.71	-	98,421	5.97	408	
2	0.15 to <0.25	1,012,597	-	-	1,014,202	0.20	98.6	31.53	-	130,257	12.84	654	
3	0.25 to <0.50	1,850,332	-	-	1,889,688	0.34	217.1	31.88	-	356,597	18.87	2,057	
4	0.50 to <0.75	2,004,700	67,978	97.37	1,995,273	0.63	283.7	33.56	-	610,969	30.62	4,203	
5	0.75 to <2.50	1,493,213	331	100.00	1,494,619	1.08	183.7	34.25	-	664,702	44.47	5,436	
6	2.50 to <10.00	83,140	1,659	100.00	85,145	9.29	11.7	35.78	-	134,193	157.60	2,829	
7	10.00 to <100.00	19,857	1,458	100.00	21,321	47.74	3.3	39.05	-	40,154	188.32	3,972	
8	100.00 (Default)	72,820	1,028	100.00	73,832	100.00	6.0	43.18	-	38,780	52.52	28,782	
9	Sub-total	8,151,848	72,456	97.54	8,222,523	1.58	997.7	32.20	-	2,074,075	25.22	48,344	41,470
Other retail													
1	0.00 to <0.15	18	-	-	249,125	0.07	30.7	46.91	-	20,951	8.41	82	
2	0.15 to <0.25	24	-	-	187,828	0.20	6.8	46.20	-	35,665	18.98	178	
3	0.25 to <0.50	112,295	94	89.42	112,593	0.34	3.1	48.17	-	31,147	27.66	185	
4	0.50 to <0.75	18,781	93	75.00	18,995	0.65	0.8	18.62	-	2,952	15.54	23	
5	0.75 to <2.50	854,389	3,642	76.96	756,555	1.32	97.6	43.68	-	349,527	46.19	4,028	
6	2.50 to <10.00	392,838	2,409	66.30	127,568	6.44	15.2	17.47	-	32,671	25.61	1,048	
7	10.00 to <100.00	89,894	7,506	54.75	38,773	17.38	13.1	34.41	-	27,415	70.70	2,465	
8	100.00 (Default)	60,911	2,189	93.74	48,431	100.00	2.4	47.19	-	23,134	47.76	21,007	
9	Sub-total	1,529,153	15,936	67.25	1,539,871	4.83	170.0	42.24	-	523,465	33.99	29,020	24,894
Total (all portfolios)		168,430,651	38,098,105	71.52	195,656,069	0.77	4,291.8	37.82	2.1	36,727,110	18.77	554,698	467,272

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

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

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

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

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

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(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, 2020												
a	b	c	d	e	f	g	h	i	j	k	l	
Specialized lending under slotting criteria approach												
Other than HVCRE												
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	RW	Exposure amount					RWA	Expected losses	
					P F	O F	C F	I P R E	Total			
Strong	Less than 2.5 years	25,021	-	50%	-	25,021	-	-	-	25,021	12,510	-
	Equal to or more than 2.5 years	-	-	70%	-	-	-	-	-	-	-	-
Good	Less than 2.5 years	-	-	70%	-	-	-	-	-	-	-	-
	Equal to or more than 2.5 years	2,404	-	90%	-	2,405	-	-	-	2,405	2,164	19
Satisfactory		2,673	13,182	115%	-	12,577	-	-	-	12,577	14,464	352
Weak		7,913	9,549	250%	-	15,131	-	-	-	15,131	37,828	1,210
Default		6,456	-	-	-	9,312	-	-	-	9,312	-	4,656
Total		44,470	22,732	-	-	64,449	-	-	-	64,449	66,968	6,238
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	24,512	313	70%						24,758	17,330	99
	Equal to or more than 2.5 years	157,517	28,243	95%						178,725	169,789	714
Good	Less than 2.5 years	9,562	-	95%						9,562	9,083	38
	Equal to or more than 2.5 years	5,844	17,850	120%						19,241	23,089	76
Satisfactory		-	-	140%						-	-	-
Weak		-	-	250%						-	-	-
Default		-	-	-						-	-	-
Total		197,436	46,406	-						232,287	219,293	929
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	541,987	26,820	300%						568,808	1,706,424		
Private equity exposures	70,988	1,409	400%						72,348	289,395		
Other equity exposures	-	-	-						-	-		
Total	612,976	28,230	-						641,157	1,995,820		
Equity exposures to which a risk weight of 100% is applied												
Equity exposures to which a risk weight of 100% is applied	4,440	-	100%						4,440	4,440		

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

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen, %)

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

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

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

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, 2020										
		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	81	-	-	-	-	-	-	-	-	-	81
2	Japanese sovereigns and Bank of Japan	326,890	-	-	-	-	-	-	-	-	-	326,890
3	Foreign central sovereigns and central banks	69,495	-	97,345	-	93,749	-	31,531	1	-	-	292,123
4	Bank for International Settlements, etc.	-	-	-	-	-	-	-	-	-	-	-
5	Japanese non-central governmental PSEs	323	-	-	-	-	-	-	-	-	-	323
6	Non-central governmental PSEs other than foreign central sovereigns, etc.	-	-	740	-	17	-	0	-	-	-	758
7	International development banks	-	-	-	-	-	-	-	-	-	-	-
8	Japan Finance Organization for Municipalities	-	2	-	-	-	-	-	-	-	-	2
9	Japanese government institutions	-	1,893	-	-	-	-	-	-	-	-	1,893
10	Three regional public sectors of Japan	-	-	-	-	-	-	-	-	-	-	-
11	Financial institutions and business operators conducting the type I financial instruments business	-	-	346,641	-	52,506	-	66,891	-	-	-	466,039
12	Corporates, etc.	-	-	-	-	-	-	1,811,257	-	-	-	1,811,257
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)	-	-	-	-	127	-	12	27	-	-	167
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	396,791	1,895	444,727	-	146,401	-	1,909,692	28	-	-	2,899,537

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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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

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

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

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(4) Credit Risk Mitigation Techniques

(i) Quantitative Disclosure on Credit Risk Mitigation Techniques

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

(A) CR3: Credit Risk Mitigation Techniques - Overview

(Millions of yen)

		As of September 30, 2020				
		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	68,248,312	16,350,133	6,698,001	7,267,800	3,909
2	Debt securities	35,613,240	466,985	319,027	46,817	-
3	Other on balance debt assets	45,534,516	53,331	1,763	41,398	-
4	Total (1+2+3)	149,396,069	16,870,450	7,018,792	7,356,016	3,909
5	Of which defaulted	337,763	298,927	149,672	62,616	-

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

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

(Millions of yen, except percentages)

Asset classes	As of September 30, 2020					
	a	b	c	d	e	f
	Exposures before CCF and CRM		Exposures post-CCF and CRM		RWA	RWA density
	On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
1 Cash	81	-	81	-	-	0.00
2 Japanese sovereigns and Bank of Japan	326,890	-	326,890	-	-	0.00
3 Foreign central sovereigns and central banks	292,123	-	292,123	-	97,877	33.50
4 Bank for International Settlements, etc.	-	-	-	-	-	-
5 Japanese non-central governmental PSEs	323	-	323	-	-	0.00
6 Non-central governmental PSEs other than foreign central sovereigns, etc.	758	-	758	-	157	20.74
7 International development banks	78	-	-	-	-	0.00
8 Japan Finance Organization for Municipalities	2	-	2	-	0	10.00
9 Japanese government institutions	1,893	-	1,893	-	189	10.00
10 Three regional public sectors of Japan	-	-	-	-	-	-
11 Financial institutions and business operators conducting the type 1 financial instruments business	402,033	142,067	398,164	67,875	162,473	34.86
12 Corporates, etc.	1,553,278	340,738	1,552,844	258,413	1,811,242	99.99
13 Regulatory retail portfolios and individuals	-	-	-	-	-	-
14 Mortgage housing loan	-	-	-	-	-	-
15 Real estate acquisition business, etc.	-	-	-	-	-	-
16 Claims past due for 3 months or more (excluding mortgage housing loan)	167	-	167	-	117	69.99
17 Claims past due for 3 months or more regarding mortgage housing loan	-	-	-	-	-	-
18 Bills in process of collection	-	-	-	-	-	-
19 With guarantee of Credit Guarantee Corporation, etc.	-	-	-	-	-	-
20 With guarantee of Regional Economy Vitalization Corporation of Japan	-	-	-	-	-	-
21 Investments, etc. (excluding significant investments)	-	-	-	-	-	-
22 Total	2,577,630	482,805	2,573,248	326,289	2,072,056	71.46

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen, except percentages)

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

(Millions of yen)

		As of September 30, 2020	
		a	b
Portfolios		Pre-credit derivatives RWA	Actual RWA
1	Sovereign - FIRB	-	-
2	Sovereign - AIRB	502,847	502,847
3	Banks - FIRB	-	-
4	Banks - AIRB	1,055,659	1,055,659
5	Corporate (except Specialized lending) - FIRB	-	-
6	Corporate (except Specialized lending) - AIRB	25,864,083	25,863,570
7	Specialized lending - FIRB	-	-
8	Specialized lending - AIRB	2,332,627	2,332,627
9	Retail - qualifying revolving retail exposures (QRRE)	443,780	443,780
10	Retail - residential mortgage exposures	2,074,075	2,074,075
11	Other retail exposures	523,465	523,465
12	Equity - FIRB	-	-
13	Equity - AIRB	3,448,073	3,448,073
14	Purchased receivables - FIRB	-	-
15	Purchased receivables - AIRB	769,272	769,272
16	Total	37,013,886	37,013,372

(Millions of yen)

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(5) Equity investments in funds

	(Millions of yen)	
	As of September 30, 2020	As of September 30, 2021
	Exposure	Exposure
Equity investments in funds - Look-through approach	2,612,167	2,382,959
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)	145,947	122,983
Equity investments in funds - Fall-back approach	10,833	21,594
Total	2,768,949	2,527,537

■ 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, 2020					
		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	325,844	369,841	/	/	695,685	213,471
2	Internal Model Method	/	/	2,313,774	1.4	3,239,284	1,165,775
3	Simple Approach for credit risk mitigation	/	/	/	/	46,556	30,588
4	Comprehensive Approach for credit risk mitigation	/	/	/	/	18,690,214	671,210
5	VAR for SFTs	/	/	/	/	-	-
6	Total	/	/	/	/	/	2,081,046

(Millions of yen)

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

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

(Millions of yen)

		As of September 30, 2020	
		a	b
		EAD post-CRM	RWA
1	Total portfolios subject to the Advanced CVA capital charge	-	-
2	(i) VAR component (including the 3×multiplier)	/	-
3	(ii) Stressed VAR component (including the 3×multiplier)	/	-
4	All portfolios subject to the Standardized CVA capital charge	3,602,326	1,996,899
5	Total subject to the CVA capital charge	3,602,326	1,996,899

(Millions of yen)

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

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

(Millions of yen)

		As of September 30, 2020								
		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	10,123	-	-	-	-	-	-	-	10,123
2	Foreign central sovereigns and central banks	1,869	-	684	949	-	22	-	-	3,526
3	Bank for International Settlements, etc.	1,537	-	-	-	-	-	-	-	1,537
4	Japanese non-central governmental PSEs	-	-	-	-	-	-	-	-	-
5	Non-central governmental PSEs other than foreign central sovereigns, etc.	-	-	13,656	975	-	672	-	-	15,304
6	International development banks	6,345	-	-	-	-	-	-	-	6,345
7	Japan Finance Organization for Municipalities	-	-	-	-	-	-	-	-	-
8	Japanese government institutions	-	1,306	-	-	-	-	-	-	1,306
9	Three regional public sectors of Japan	-	-	-	-	-	-	-	-	-
10	Financial institutions and business operators conducting the type I financial instruments business	-	-	665,596	14,097	-	31,084	-	-	710,779
11	Corporates, etc.	-	-	-	-	-	638,057	-	-	638,057
12	Regulatory retail portfolios and individuals	-	-	-	-	-	-	-	-	-
13	Other assets	-	-	-	-	-	-	-	-	-
14	Total	19,876	1,306	679,937	16,023	-	669,837	-	-	1,386,981

(Millions of yen)

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

Basel Pillar 3 Disclosures

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, 2020						
		a	b	c	d	e	f	g
PD scale		EAD post-CRM	Average PD	Number of counterparty	Average LGD	Average maturity	RWA	RWA density
Sovereign								
1	0.00 to <0.15	17,429,284	0.00	0.0	37.83	4.8	69,518	0.39
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	978	0.26	0.0	37.83	3.7	521	53.25
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	3,961	0.97	0.0	37.83	4.6	3,874	97.79
6	2.50 to <10.00	11	3.06	0.0	37.83	1.0	11	93.01
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	17,434,236	0.00	0.0	37.83	4.8	73,924	0.42
Banks								
1	0.00 to <0.15	1,418,426	0.07	0.2	37.82	2.0	309,567	21.82
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	21,724	0.28	0.0	37.80	1.5	9,992	45.99
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	1,725	1.02	0.0	37.83	0.6	1,185	68.67
6	2.50 to <10.00	1,487	3.06	0.0	37.82	2.0	1,478	99.38
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	1,443,364	0.07	0.3	37.82	2.0	322,222	22.32
Corporate								
1	0.00 to <0.15	1,411,087	0.06	2.4	37.75	3.1	322,835	22.87
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	120,940	0.36	1.9	36.28	2.3	56,875	47.02
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	82,715	1.19	1.1	36.29	2.6	65,145	78.75
6	2.50 to <10.00	37,890	3.45	0.4	35.62	2.5	41,005	108.22
7	10.00 to <100.00	10,396	14.88	0.1	33.67	1.9	16,504	158.74
8	100.00 (Default)	9,219	100.00	0.0	48.75	1.5	5,083	55.13
9	Sub-total	1,672,249	0.86	6.2	37.56	3.0	507,449	30.34

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(-Continued)

		As of September 30, 2020						
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	10,037	0.11	0.0	36.70	4.9	4,803	47.85
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	20,295	0.36	1.3	27.52	3.9	8,107	39.94
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	9,066	1.14	0.9	21.63	3.4	3,922	43.26
6	2.50 to <10.00	4,914	3.14	0.2	21.55	4.0	2,772	56.40
7	10.00 to <100.00	2,128	14.88	0.1	28.63	3.5	2,594	121.87
8	100.00 (Default)	476	100.00	0.0	36.51	2.5	204	42.95
9	Sub-total	46,919	2.42	2.7	27.86	4.0	22,404	47.75
Specialized Lending								
1	0.00 to <0.15	421,592	0.08	0.2	39.13	4.3	146,210	34.68
2	0.15 to <0.25	-	-	-	-	-	-	-
3	0.25 to <0.50	171,648	0.36	0.1	37.83	4.2	112,624	65.61
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	79,942	0.97	0.0	37.83	4.4	77,439	96.86
6	2.50 to <10.00	9,328	4.83	0.0	37.83	4.2	13,245	141.98
7	10.00 to <100.00	849	14.88	0.0	37.83	1.9	1,535	180.86
8	100.00 (Default)	3,003	100.00	0.0	53.28	5.0	1,764	58.74
9	Sub-total	686,364	0.78	0.3	38.69	4.3	352,819	51.40
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	1,078	1.85	945.0	30.62	/	421	39.05
6	2.50 to <10.00	5	3.88	10.0	4.46	/	0	6.42
7	10.00 to <100.00	82	13.19	77.0	35.93	/	55	66.96
8	100.00 (Default)	3	100.00	13.0	31.62	/	1	37.69
9	Sub-total	1,170	2.94	1,045.0	30.87	/	478	40.85
Total (all portfolios)		21,284,304	0.10	10,856.0	37.81	4.4	1,279,300	6.01

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(-Continued)

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(E) CCR5: Composition of Collateral for CCR Exposure

(Millions of yen)

		As of September 30, 2020											
		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	Fair value of collateral received	Fair value of posted collateral	Fair value of collateral received	Fair value of posted collateral				
1	Cash – domestic currency	14,184	378,278	23,050	636,604	2,850,079	4,058,289						
2	Cash – other currencies	290,068	383,032	162,444	604,076	17,633,073	10,855,777						
3	Domestic sovereign debt	31,401	198,242	67,310	279,619	3,076,012	3,800,260						
4	Other sovereign debt	181,360	99,016	483,836	103,048	8,976,017	14,009,473						
5	Government agency debt	265,475	742	-	742	312,334	46,502						
6	Corporate bonds	64	45,228	64	7,701	770,362	1,537,975						
7	Equity securities	3,657	339,238	-	111,540	2,009,495	1,487,142						
8	Other collateral	-	-	-	-	28,156	556,559						
9	Total	786,212	1,443,779	736,706	1,743,333	35,655,531	36,351,980						

(Millions of yen)

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

(F) CCR6: Credit Derivatives Exposures

(Millions of yen)

		As of September 30, 2020	
		a	b
		Protection bought	Protection sold
Notionals			
1	Single-name credit default swaps	2,752,906	2,648,916
2	Index credit default swaps	1,382,269	1,037,326
3	Total return swaps	425,650	64,926
4	Credit options	-	-
5	Other credit derivatives	1,100	-
6	Total notionals	4,561,926	3,751,169
Fair values			
7	Positive fair value (asset)	9,749	59,854
8	Negative fair value (liability)	(73,408)	(7,675)

(Millions of yen)

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(G) CCR8: Exposures to Central Counterparties

		(Millions of yen)	
		As of September 30, 2020	
		a	b
		EAD (post-CRM)	RWA
1	Exposures to QCCPs (total)	/	177,078
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	1,332,927	21,879
3	(i) OTC derivatives	314,064	1,938
4	(ii) Exchange-traded derivatives	661,558	14,942
5	(iii) Securities financing transactions	357,304	4,998
6	(iv) Netting sets where cross-product netting has been approved	-	-
7	Segregated initial margin	567,603	/
8	Non-segregated initial margin	692,973	13,387
9	Pre-funded default fund contributions	298,229	141,811
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, 2021	
		a	b
		EAD (post-CRM)	RWA
1	Exposures to QCCPs (total)	/	175,461
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	1,584,061	17,929
3	(i) OTC derivatives	693,312	2,384
4	(ii) Exchange-traded derivatives	417,809	9,284
5	(iii) Securities financing transactions	472,939	6,260
6	(iv) Netting sets where cross-product netting has been approved	-	-
7	Segregated initial margin	797,959	/
8	Non-segregated initial margin	759,280	14,271
9	Pre-funded default fund contributions	405,966	143,260
10	Unfunded default fund contributions	-	-
11	Exposures to non-QCCPs (total)	/	-
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	-	-
13	(i) OTC derivatives	-	-
14	(ii) Exchange-traded derivatives	-	-
15	(iii) Securities financing transactions	-	-
16	(iv) Netting sets where cross-product netting has been approved	-	-
17	Segregated initial margin	-	/
18	Non-segregated initial margin	-	-
19	Pre-funded default fund contributions	-	-
20	Unfunded default fund contributions	-	-

■ 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, 2020																																				
type of underlying assets	a			b			c			d			e			f			g			h			i											
	Bank acts as originator									Bank acts as sponsor									Banks acts as investor																	
	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total												
1	Retail (total) - of which																																			
2	residential mortgage									-									-																	
3	credit card									-									-																	
4	other retail exposures									-									-																	
5	re-securitization									-									-																	
6	Wholesale (total) - of which									84,527									111,027									195,554								
7	loans to corporates									84,527									111,027									195,554								
8	commercial mortgage									-									-									-								
9	lease and receivables									-									-									-								
10	other wholesale									-									-									-								
11	re-securitization									-									-									-								

(Millions of yen)

As of September 30, 2021																																				
type of underlying assets	a			b			c			d			e			f			g			h			i											
	Bank acts as originator									Bank acts as sponsor									Banks acts as investor																	
	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total												
1	Retail (total) - of which																																			
2	residential mortgage									-									-																	
3	credit card									-									-																	
4	other retail exposures									-									-																	
5	re-securitization									-									-																	
6	Wholesale (total) - of which									111,335									60,490									171,825								
7	loans to corporates									111,335									60,490									171,825								
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, 2020							
		a	b	c	d	e	f	g	h
		Total exposures	Traditional securitization	Of which securitization	Of which		Of which re-securitization	Of which senior	Of which non-senior
					retail underlying	wholesale			
Exposure values (by RW bands)									
1	≤20% RW	1,772,589	1,669,281	1,669,281	1,410,194	259,087	-	-	-
2	>20% to 50% RW	134,678	134,678	134,678	81,693	52,984	-	-	-
3	>50% to 100% RW	86,254	86,254	86,254	53,152	33,101	-	-	-
4	>100% to <1250% RW	62,742	55,023	55,023	52,905	2,118	-	-	-
5	1250% RW	-	-	-	-	-	-	-	-
Exposure values (by regulatory approach)									
6	IRB RBA (including IAA)	2,056,264	1,945,237	1,945,237	1,597,945	347,292	-	-	-
7	IRB SFA	-	-	-	-	-	-	-	-
8	SA/SSFA	-	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-	-
RWA (by regulatory approach)									
10	IRB RBA (including IAA)	442,177	426,329	426,329	337,965	88,364	-	-	-
11	IRB SFA	-	-	-	-	-	-	-	-
12	SA/SSFA	-	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-	-
Capital charge after cap									
14	IRB RBA (including IAA)	35,374	34,106	34,106	27,037	7,069	-	-	-
15	IRB SFA	-	-	-	-	-	-	-	-
16	SA/SSFA	-	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-	-

		As of September 30, 2020						
		i	j	k	l	m	n	o
		Synthetic securitization	Of which securitization	Of which		Of which re-securitization	Of which senior	Of which non-senior
				retail underlying	wholesale			
Exposure values (by RW bands)								
1	≤20% RW	103,307	103,307	-	103,307	-	-	-
2	>20% to 50% RW	-	-	-	-	-	-	-
3	>50% to 100% RW	-	-	-	-	-	-	-
4	>100% to <1250% RW	7,719	7,719	-	7,719	-	-	-
5	1250% RW	-	-	-	-	-	-	-
Exposure values (by regulatory approach)								
6	IRB RBA (including IAA)	111,027	111,027	-	111,027	-	-	-
7	IRB SFA	-	-	-	-	-	-	-
8	SA/SSFA	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-
RWA (by regulatory approach)								
10	IRB RBA (including IAA)	15,847	15,847	-	15,847	-	-	-
11	IRB SFA	-	-	-	-	-	-	-
12	SA/SSFA	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-
Capital charge after cap								
14	IRB RBA (including IAA)	1,267	1,267	-	1,267	-	-	-
15	IRB SFA	-	-	-	-	-	-	-
16	SA/SSFA	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

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

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

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, 2020							
		a	b	c	d	e	f	g	h
		Total exposures	Traditional securitization	Of which securitization	Of which		Of which re-securitization	Of which senior	Of which non-senior
					retail underlying	wholesale			
Exposure values (by RW bands)									
1	≤20% RW	2,648,776	2,648,776	2,648,776	1,219,179	1,429,597	-	-	-
2	>20% to 50% RW	275,872	275,872	275,872	222,064	53,807	-	-	-
3	>50% to 100% RW	39,356	39,356	39,356	28,572	10,784	-	-	-
4	>100% to <1250% RW	36,609	36,609	36,609	21,163	15,446	-	-	-
5	1250% RW	37	37	37	0	37	-	-	-
Exposure values (by regulatory approach)									
6	IRB RBA (including IAA)	1,777,361	1,777,361	1,777,361	894,563	882,797	-	-	-
7	IRB SFA	1,223,254	1,223,254	1,223,254	596,416	626,838	-	-	-
8	SA/SSFA	-	-	-	-	-	-	-	-
9	1250%	37	37	37	0	37	-	-	-
RWA (by regulatory approach)									
10	IRB RBA (including IAA)	352,039	352,039	352,039	195,057	156,981	-	-	-
11	IRB SFA	240,453	240,453	240,453	71,433	169,020	-	-	-
12	SA/SSFA	-	-	-	-	-	-	-	-
13	1250%	467	467	467	0	467	-	-	-
Capital charge after cap									
14	IRB RBA (including IAA)	28,163	28,163	28,163	15,604	12,558	-	-	-
15	IRB SFA	19,236	19,236	19,236	5,714	13,521	-	-	-
16	SA/SSFA	-	-	-	-	-	-	-	-
17	1250%	37	37	37	0	37	-	-	-

		As of September 30, 2020						
		i	j	k	l	m	n	o
		Synthetic securitization	Of which securitization	Of which		Of which re-securitization	Of which senior	Of which non-senior
				retail underlying	wholesale			
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	IRB RBA (including IAA)	-	-	-	-	-	-	-
7	IRB SFA	-	-	-	-	-	-	-
8	SA/SSFA	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-
RWA (by regulatory approach)								
10	IRB RBA (including IAA)	-	-	-	-	-	-	-
11	IRB SFA	-	-	-	-	-	-	-
12	SA/SSFA	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-
Capital charge after cap								
14	IRB RBA (including IAA)	-	-	-	-	-	-	-
15	IRB SFA	-	-	-	-	-	-	-
16	SA/SSFA	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

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

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

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ Market Risk

(1) Trading Activities

(A) MR1 : Market risk under standardized approach

(Millions of yen)

No.		As of September 30, 2020	As of September 30, 2021
		RWA (Risk equivalent / 8%)	RWA (Risk equivalent / 8%)
1	Interest rate risk (general and specific)	425,654	571,827
2	Equity risk (general and specific)	377,333	333,424
3	Foreign exchange risk	52,908	39,742
4	Commodity risk	127,863	168,943
	Options		
5	Simplified approach	-	-
6	Delta-plus method	28,782	41,967
7	Scenario approach	-	-
8	Securitization	114,630	128,894
9	Total	1,127,173	1,284,799

(B) MR3 : IMA values for trading portfolios

(Millions of yen)

No.		As of September 30, 2020	As of September 30, 2021
	VAR (10 day 99%)		
1	Maximum value	24,455	13,937
2	Average value	14,625	9,500
3	Minimum value	7,959	6,716
4	Period end	8,952	10,250
	Stressed VAR (10 day 99%)		
5	Maximum value	35,893	39,648
6	Average value	22,501	17,771
7	Minimum value	17,389	12,284
8	Period end	19,357	22,429
	Incremental Risk Charge (99.9%)		
9	Maximum value	-	-
10	Average value	-	-
11	Minimum value	-	-
12	Period end	-	-
	Comprehensive Risk Capital Charge (99.9%)		
13	Maximum value	-	-
14	Average value	-	-
15	Minimum value	-	-
16	Period end	-	-
17	Floor (standardized measurement method)	-	-

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

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

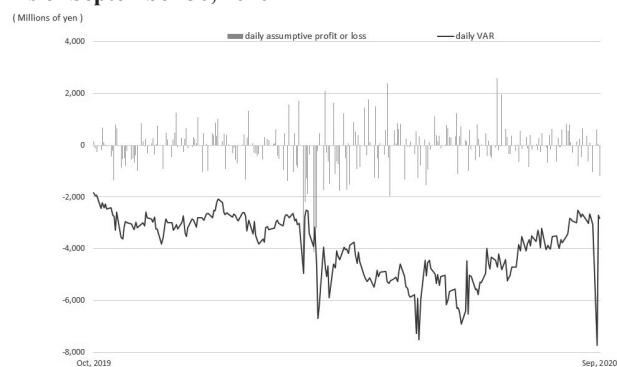
3. When measuring stressed VAR, the same measurement approach as VAR is used except for the observation period of 1 year (265 business days). As a stressed period, we select a period which has an adequate length of time and is considered the most stressful under a certain set of criteria established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

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

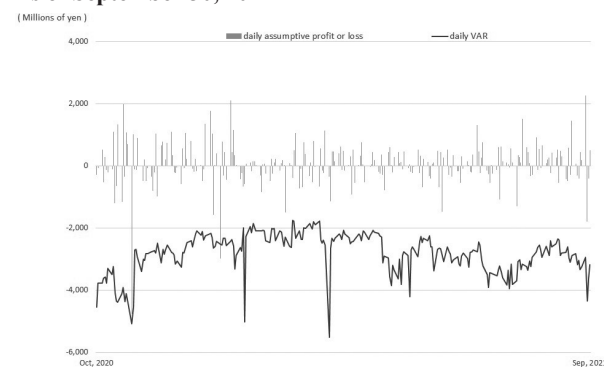
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(C) MR4 : Back testing results of IMA

As of September 30, 2020



As of September 30, 2021



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 1 as of September 30, 2021 (2 as of September 30, 2020).

The following details information relevant to the excess incident:

VAR calculation date: January 11, 2021; Amount in excess: JPY 449 million; Primary cause of the excess: Commodity price fluctuations and Exchange rate fluctuations

(2) Banking Activities

(D) IRRBB1 : Interest rate risk

(Millions of yen)

No.		a		b		c		d	
		ΔEVE				ΔNII			
		As of September 30, 2021	As of September 30, 2020	As of September 30, 2021	As of September 30, 2020	As of September 30, 2021	As of September 30, 2020	As of September 30, 2021	As of September 30, 2020
1	Parallel up	963,326	1,047,127	(291,078)	(372,779)				
2	Parallel down	0	0	491,207	433,391				
3	Steepener	358,111	423,489	/	/				
4	Flattener	158,921	137,133	/	/				
5	Short rate up	391,173	381,890	/	/				
6	Short rate down	43,039	49,060	/	/				
7	Maximum	963,326	1,047,127	491,207	433,391				
		e		f					
		As of September 30, 2021		As of September 30, 2020					
8	Tier1 capital	10,098,408		9,467,504					

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 0.7 years for yen deposits and 0.4 years for dollar deposits respectively. The longest repricing maturities are 10.0 years for yen deposits and 5.0 years for dollar deposits respectively. We measure interest rate risk associated with term deposits and loans in an appropriate manner by estimating their early redemption rates based on their historical prepayment and cancellation data.
3. When aggregating the respective ΔEVE of multiple currencies, we use the internal model that estimates the correlations between the key currencies based on historical data. When aggregating the respective ΔNII of multiple currencies, we simply add their respective ΔNII.
4. For the calculation of ΔEVE and ΔNII, we set an appropriate interest rate and spread according to a certain discount rate and reference rate.
5. When making the calculations above, we use regulatory defined preconditions including an interest rate shock scenario.

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■Composition of Leverage Ratio

(Millions of yen, except percentage)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of September 30, 2020	As of September 30, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	154,603,463	155,497,592
1a	1	Total assets reported in the consolidated balance sheet	184,686,370	189,004,440
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) (-)	30,082,906	33,506,847
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,163,652	1,215,013
3		Total on-balance sheet exposures (a)	153,439,811	154,282,578
Exposures related to derivative transactions (2)				
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Replacement cost associated with derivatives transactions, etc.	2,732,477	2,663,862
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-	-
		Add-on amount associated with derivatives transactions, etc.	7,119,728	8,235,460
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,082,320	1,086,110
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	227,265	126,143
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	3,228,030	5,079,267
10		The amount of deductions from effective notional amount of written credit derivatives (-)	3,033,543	4,791,953
11	4	Total exposures related to derivative transactions (b)	11,356,278	12,398,890
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	14,857,350	19,345,318
13		The amount of deductions from the assets above (line 12) (-)	4,907,652	4,872,890
14		The exposures for counterparty credit risk for repo transactions, etc.	796,528	492,995
15		The exposures for agent repo transactions	/	/
16	5	Total exposures related to repo transactions, etc. (c)	10,746,226	14,965,423
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	46,862,086	48,507,502
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	26,592,621	26,562,839
19	6	Total exposures related to off-balance sheet transactions (d)	20,269,465	21,944,662

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Leverage ratio on a consolidated basis		(5)			
20		The amount of capital (Tier1 capital)	(e)	9,467,504	10,098,408
21	8	Total exposures ((a)+(b)+(c)+(d))	(f)	195,811,781	203,591,555
22		Leverage ratio on a consolidated basis ((e)/(f))		4.83%	4.96%
Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)		(6)			
		Total exposures	(f)	195,811,781	203,591,555
		The amount of deposits with the Bank of Japan		36,359,347	38,190,949
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)	(f')	232,171,128	241,782,505
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))		4.07%	4.17%

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

■ TLAC Regulations

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

(Millions of yen, except percentage)

Basel III Template No.	Items		a	b
			As of September 30, 2020	As of September 30, 2021
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)	7,452,628	8,243,579
2	Additional Tier 1 capital (AT1) before TLAC adjustments	(B)	2,014,875	1,854,829
3	AT1 ineligible as TLAC as issued out of subsidiaries to third parties	(C)	-	-
4	Other adjustments	(D)	-	-
5	AT1 instruments eligible under the TLAC framework ((B)-(C)-(D))	(E)	2,014,875	1,854,829
6	Tier 2 capital (T2) before TLAC adjustments	(F)	1,665,246	1,828,616
7	Amortised portion of T2 instruments where remaining maturity > 1 year	(G)	(287,173)	(210,040)
8	T2 capital ineligible as TLAC as issued out of subsidiaries to third parties	(H)	-	-
9	Other adjustments	(I)	146,210	48,712
10	T2 instruments eligible under the TLAC framework ((F)-(G)-(H)-(I))	(J)	1,806,209	1,989,944
11	TLAC arising from regulatory capital ((A) + (E) + (J))	(K)	11,273,713	12,088,352
Non-regulatory capital elements of TLAC (3)				
12	External TLAC instruments issued directly by the bank and subordinated to excluded liabilities	(L)	3,378,135	3,958,785
13	External TLAC instruments issued directly by the bank which are not subordinated to excluded liabilities but meet all other TLAC term sheet requirements		/	/
14	of which: amount eligible as TLAC after application of the caps		/	/
15	External TLAC instruments issued by funding vehicles prior to 1 January 2022		/	/
16	Eligible ex ante commitments to recapitalise a G-SIB in resolution	(M)	1,610,124	1,678,692
17	TLAC arising from non-regulatory capital instruments before adjustments ((L) + (M))	(N)	4,988,260	5,637,477
Non-regulatory capital elements of TLAC: adjustments (4)				
18	TLAC before deductions ((K) + (N))	(O)	16,261,973	17,725,830
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)	2,832	5,737
21	Other adjustments to TLAC	(R)	-	-
22	TLAC after deductions ((O)-(P)-(Q)-(R))	(S)	16,259,140	17,720,093
Risk-weighted assets and leverage exposure measure for TLAC purposes (5)				
23	Total RWA	(T)	64,404,983	67,147,718
24	Leverage ratio exposure measure	(U)	195,811,781	203,591,555
TLAC ratios and buffers (6)				
25	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA) ((S)/(T))		25.24%	26.38%
25a	TLAC as a percentage of RWA		21.73%	22.87%
26	TLAC as a percentage of leverage ratio exposure measure ((S)/(U))		8.30%	8.70%
27	CET1 available after meeting the bank's minimum capital requirements		7.07%	7.77%
28	Total of bank CET1 specific buffer requirements		3.51%	3.51%
29	of which: capital conservation buffer requirement		2.50%	2.50%
30	of which: countercyclical buffer requirement		0.01%	0.01%
31	of which: bank G-SIB/D-SIB additional requirements		1.00%	1.00%

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TLAC as a percentage of leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)		(7)	
	Leverage ratio exposure measure	(U)	195,811,781
	The amount of deposits with the Bank of Japan		203,591,555
	Leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)	(U)	36,359,347
			38,190,949
	Leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)	(U)	232,171,128
	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'))		241,782,505
			7.00%
			7.32%

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

(Millions of yen)

Mizuho Bank (Non-consolidated)												
As of September 30, 2020												
Basel III Template	Items	Creditor ranking										Sum of 1 to 5
		1 most junior		2		3		4		5 most senior		
1	Is the resolution entity the creditor/investor?	✓	-	✓	-	✓	-	✓	-	✓	-	
2	Description of creditor ranking	Common equity		Additional Tier 1 capital instruments		Tier 2 capital instruments		Eligible Tier 2 capital instruments subject to phase-out arrangements		Other internal TLAC eligible instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	3,690,227	-	2,042,004	-	1,455,072	-	158,715	353,000	3,929,280	-	11,628,300
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A)-(B))	3,690,227	-	2,042,004	-	1,455,072	-	158,715	353,000	3,939,280	-	11,628,300
6	Subset of row 5 that are eligible as TLAC	3,690,227	-	2,042,000	-	1,296,357	-	-	-	3,378,135	-	10,406,721
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	-	-	-	-	518,469	-	518,469
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	-	-	125,000	-	-	-	1,483,767	-	1,608,767
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	-	-	1,091,357	-	-	-	1,132,536	-	2,223,894
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	-	-	80,000	-	-	-	243,363	-	323,363
11	Subset of row 6 that is perpetual securities	3,690,227	-	2,042,000	-	-	-	-	-	-	-	5,732,227

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

(Millions of yen)

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

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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

Mizuho Trust & Banking (Non-consolidated)		As of September 30, 2020						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		Eligible Tier 2 capital instruments subject to phase-out arrangements		Other internal TLAC eligible instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	262,874	-	-	10,000	-	-	272,874
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A)-(B))	262,874	-	-	10,000	-	-	272,874
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, 2021				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

Basel Pillar 3 Disclosures

Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

Mizuho Securities (Non-consolidated)		As of September 30, 2020						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)	485,530	21,286	-	90,000	-	-	596,816
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A)-(B))	485,530	21,286	-	90,000	-	-	596,816
6	Subset of row 5 that are eligible as TLAC	485,530	21,286	-	-	-	-	506,816
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	-	-	-
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	-	-	-	-	-
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	485,530	21,286	-	-	-	-	506,816

(Millions of yen)

Mizuho Securities (Non-consolidated)		As of September 30, 2021						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)	454,107	52,708	364,000	90,000	-	-	960,816
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A)-(B))	454,107	52,708	364,000	90,000	-	-	960,816
6	Subset of row 5 that are eligible as TLAC	454,107	52,708	364,000	-	-	-	870,816
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	-	-	-
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	180,000	-	-	-	180,000
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	184,000	-	-	-	184,000
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	-	-	-	-	-
11	Subset of row 6 that is perpetual securities	454,107	52,708	-	-	-	-	506,816

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, 2020						
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	2,042,000	1,613,787	3,934,314	11,043,529
3	Subset of row 2 that are excluded liabilities (B)	-	-	-	5,033	5,033
4	Total capital and liabilities less excluded liabilities ((A) - (B))	3,453,427	2,042,000	1,613,787	3,929,280	11,038,495
5	Subset of row 4 that are eligible as TLAC	3,453,427	2,042,000	1,613,787	3,378,135	10,487,350
6	Subset of row 5 with 1 year ≤ residual maturity < 2 years	-	-	158,715	518,469	677,184
7	Subset of row 5 with 2 years ≤ residual maturity < 5 years	-	-	283,715	1,483,767	1,767,482
8	Subset of row 5 with 5 years ≤ residual maturity < 10 years	-	-	1,091,357	1,132,536	2,223,894
9	Subset of row 5 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	80,000	243,363	323,363
10	Subset of row 5 that is perpetual securities	3,453,427	2,042,000	-	-	5,495,427

*1 :Tier 2 capital instruments include eligible Tier 2 capital instruments subject to phase-out arrangements issued by SPC (158,715 million yen)

*2 :Internal transactions are excluded from unsecured senior debts

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

(Millions of yen)

Mizuho Financial Group (Non-Consolidated)						
As of September 30, 2021						
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	1,873,000	1,929,762	4,512,204	11,768,393
3	Subset of row 2 that are excluded liabilities (B)	-	-	-	4,864	4,864
4	Total capital and liabilities less excluded liabilities ((A) - (B))	3,453,427	1,873,000	1,929,762	4,507,340	11,763,529
5	Subset of row 4 that are eligible as TLAC	3,453,427	1,873,000	1,761,837	3,958,785	11,047,049
6	Subset of row 5 with 1 year ≤ residual maturity < 2 years	-	-	-	529,452	529,452
7	Subset of row 5 with 2 years ≤ residual maturity < 5 years	-	-	561,887	1,590,942	2,152,830
8	Subset of row 5 with 5 years ≤ residual maturity < 10 years	-	-	1,154,950	1,601,027	2,755,977
9	Subset of row 5 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	45,000	237,362	282,362
10	Subset of row 5 that is perpetual securities	3,453,427	1,873,000	-	-	5,326,427

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

*2 :Internal transactions are excluded from unsecured senior debts

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

Status of Mizuho Financial Group's Consolidated Capital Adequacy

■ Geographical Distribution of Credit Exposures Used in the Countercyclical Buffer

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

(Millions of yen, except percentage)

Geographical breakdown	As of September 30, 2020			
	a	b	c	d
	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%	539,468	/	/
Luxembourg	0.25%	217,263	/	/
Subtotal	/	756,731	/	/
Total	/	52,308,941	0.01%	6,440

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

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

(Millions of yen, except percentage)

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

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.

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

Status of Sound Management of Liquidity Risk

■ Liquidity Coverage Ratio (Consolidated)

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).

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

(In million yen, %, the number of data)					
Item		For the three months ended June 30, 2021		For the three months ended September 30, 2021	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	77,902,708		77,427,898	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	51,275,636	3,995,220	51,762,350	4,016,640
3	of which, Stable deposits	16,212,879	486,386	16,601,082	498,032
4	of which, Less stable deposits	35,062,756	3,508,833	35,161,268	3,518,607
5	Cash outflows related to unsecured wholesale funding	84,015,191	47,983,995	84,172,724	49,141,397
6	of which, Qualifying operational deposits	0	0	0	0
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	73,307,774	37,276,577	72,956,438	37,925,111
378	of which, Debt securities	10,707,417	10,707,417	11,216,285	11,216,285
9	Cash outflows related to secured funding, etc.		1,637,142		1,720,564
10	Cash outflows related to derivatives transactions, etc. funding programs, credit and liquidity facilities	32,911,113	9,112,171	31,850,604	8,998,258
11	of which, Cash outflows related to derivative transactions, etc.	2,021,692	2,021,692	2,043,946	2,043,946
12	of which, Cash outflows related to funding programs	24,798	24,798	32,790	32,790
13	of which, Cash outflows related to credit and liquidity facilities	30,864,622	7,065,680	29,773,867	6,921,521
14	Cash outflows related to contractual funding obligations, etc.	7,147,737	1,868,668	6,837,575	2,048,409
15	Cash outflows related to contingencies	76,783,787	628,903	76,782,576	637,716
16	Total cash outflows		65,226,101		66,562,986
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	11,178,662	1,124,492	13,337,485	1,190,092
18	Cash inflows related to collections of loans, etc.	10,192,474	7,146,422	11,234,220	8,067,601
19	Other cash inflows	9,113,069	2,111,279	10,432,380	2,086,017
20	Total cash inflows	30,484,206	10,382,194	35,004,085	11,343,711
Consolidated liquidity coverage ratio (4)					
21	Total HQLA allowed to be included in the calculation		77,902,708		77,427,898
22	Net cash outflows		54,843,907		55,219,275
23	Consolidated liquidity coverage ratio (LCR)		142.0%		140.2%
24	The number of data used to calculate the average value		61		61

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

(A) Chronological changes in the Liquidity Coverage Ratio

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

(B) Evaluation of the Liquidity Coverage Ratio Level

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

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

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

Basel Pillar 3 Disclosures

Status of Sound Management of Liquidity Risk

(D) Other matters regarding the Liquidity Coverage Ratio

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 (Consolidated)

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

(In million yen, %)

Item		Prior Quarter					Current Quarter				
		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:	/	/	/	/	/	9,537,545	0	0	3,634,837	13,172,382
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	/	/	/	/	/	9,537,545	0	0	3,472,957	13,010,502
3	Other capital instruments that are not included in the above category	/	/	/	/	/	0	0	0	161,880	161,880
4	Funding from retail and small business customers; of which:	/	/	/	/	/	51,558,249	909	22,372	70,310	47,320,343
5	Stable deposits	/	/	/	/	/	16,533,111	0	0	0	15,706,456
6	Less stable deposits	/	/	/	/	/	35,025,137	909	22,372	70,310	31,613,887
7	Wholesale funding; of which:	/	/	/	/	/	58,957,667	64,803,259	4,607,980	7,156,298	43,516,314
8	Operational deposits	/	/	/	/	/	0	0	0	0	0
9	Other wholesale funding	/	/	/	/	/	58,957,667	64,803,259	4,607,980	7,156,298	43,516,314
10	Liabilities with matching interdependent assets	/	/	/	/	/	0	0	0	0	0
11	Other liabilities; of which:	/	/	/	/	/	410,092	180,806	0	97,206	295,237
12	Derivative liabilities	/	/	/	/	/	/	/	/	0	/
13	All other liabilities and equity not included in the above categories	/	/	/	/	/	410,092	180,806	0	97,206	295,237
14	Total available stable funding	/	/	/	/	/	/	/	/	/	104,304,278

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

Item		Prior Quarter					Current Quarter				
		Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to <1yr	≥ 1yr		No maturity	< 6 months	6 months to <1yr	≥ 1yr	
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	/	/	/	/	/	3,767,157
16	Deposits held at financial institutions for operational purposes	/	/	/	/	/	340,026	0	0	0	170,125
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	/	/	/	/	/	6,926,464	35,779,672	7,971,343	59,633,336	68,884,007
18	Loans to- and repo transactions with-financial institutions (secured by level 1 HQLA)	/	/	/	/	/	180,747	10,990,454	75,884	0	40,380
19	Loans to- and repo transactions with-financial institutions (not included in item 18)	/	/	/	/	/	2,569,326	6,372,369	1,721,414	8,725,890	11,012,628
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	/	/	/	/	/	577,101	17,255,552	5,762,345	39,694,441	45,295,507
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	/	/	/	/	/	6,015	1,180,784	317,131	1,577,677	1,778,358
22	Residential mortgages; of which:	/	/	/	/	/	0	6,245	48,368	7,846,401	5,849,095
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	/	/	/	/	/	0	1,828	2,530	4,229,664	2,751,461
24	Securities that are not in default and do not qualify as HQLA and other similar assets	/	/	/	/	/	3,599,288	1,155,050	363,329	3,366,602	6,686,395
25	Assets with matching interdependent liabilities	/	/	/	/	/	0	0	0	0	0
26	Other assets; of which:	/	/	/	/	/	7,636,535	2,730,960	140,853	4,780,193	11,556,261
27	Physical traded commodities, including gold	/	/	/	/	/	0	/	/	/	0
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs (including those that are not recorded on consolidated balance sheet)	/	/	/	/	/	/	/	/	1,254,650	1,066,452
29	Derivative assets	/	/	/	/	/	/	/	/	629,959	629,959
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	/	/	/	/	/	1,957,341	97,867
31	All other assets not included in the above categories	/	/	/	/	/	7,636,535	2,730,960	140,853	938,241	9,761,982
32	Off-balance sheet items	/	/	/	/	/	/	/	/	108,284,061	2,162,059
33	Total required stable funding	/	/	/	/	/	/	/	/	/	86,539,611
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	/	/	/	/	/	120.5%

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

(A) Chronological changes in the Net Stable Funding Ratio

There are no items to disclose regarding major changes of our Consolidated NSFR.

(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

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

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

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

■Status of Major Liquid Assets

(Billions of yen)

Item	As of Mar. 2021	As of Sep. 2021
Cash and Due from Banks (including Due from Central Banks)	47,981.9	47,075.4
Trading Securities	6,421.3	8,028.2
Securities	42,567.4	42,495.5
Bonds Held to Maturity	885.5	1,394.1
Other Securities	41,681.9	41,101.3
Japanese Stocks	2,865.9	2,933.1
Japanese Bonds	24,145.0	22,433.9
Japanese Government Bonds	20,920.5	19,003.0
Japanese Local Government Bonds	463.5	494.9
Japanese Corporate Bonds	2,760.9	2,935.9
Other	14,670.9	15,734.2
Foreign Bonds	12,433.9	13,489.3
Other	2,236.9	2,244.8
Total	96,970.8	97,599.1
Portion pledged as collateral	(12,728.6)	(16,961.7)
Total after the deduction above	84,242.1	80,637.3

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 Basel III regulatory regime.