



Basel Pillar 3 Disclosures
Interim for FY2024

Mizuho Financial Group



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The following is an English translation of an excerpt regarding the Basel Pillar 3 disclosures and the relevant information from our Japanese language disclosure material published in January 2025. The Japanese regulatory disclosure requirements are fulfilled with the Basel Pillar 3 disclosures and Japanese GAAP is applied to the relevant financial information. In this report, "we," "us," and "our" refer to Mizuho Financial Group, Inc. and, unless the context indicates otherwise, its consolidated subsidiaries. "Mizuho Financial Group" refers to Mizuho Financial Group, Inc.

Key Metrics

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

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

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

■ Key Metrics

KM1: Key Metrics

(Millions of yen, except percentages)

Basel III Template No.		a	b	c	d	e
		As of September 30, 2024	As of June 30, 2024	As of March 31, 2024	As of December 31, 2023	As of September 30, 2023
Capital						
1	Common Equity Tier 1 capital	¥ 9,554,733	¥ 9,527,232	¥ 9,259,977	¥ 9,044,268	¥ 8,885,340
2	Tier 1 capital	11,425,862	11,311,183	10,801,836	10,601,511	10,636,388
3	Total capital	13,013,266	12,770,641	12,314,615	12,146,151	12,228,219
Risk weighted assets						
4	Risk weighted assets	69,760,218	72,324,861	72,720,245	76,039,413	77,063,504
4a	Risk weighted assets (pre-floor)	69,760,218	72,324,861	72,720,245	/	/
	Fully loaded ECL accounting model Risk weighted assets	84,911,858	88,482,439	87,535,098	/	/
Capital ratio						
5	Common Equity Tier 1 capital ratio	13.69%	13.17%	12.73%	11.89%	11.52%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	13.69%	13.17%	12.73%	/	/
	Fully loaded ECL accounting model Common Equity Tier 1 capital ratio	11.25%	10.76%	10.57%	/	/
6	Tier 1 capital ratio	16.37%	15.63%	14.85%	13.94%	13.80%
6a	Tier 1 capital ratio (pre-floor ratio)	16.37%	15.63%	14.85%	/	/
	Fully loaded ECL accounting model Tier 1 capital ratio	13.45%	12.78%	12.33%	/	/
7	Total capital ratio	18.65%	17.65%	16.93%	15.97%	15.86%
7a	Total capital ratio (pre-floor ratio)	18.65%	17.65%	16.93%	/	/
	Fully loaded ECL accounting model Total capital ratio	15.32%	14.43%	14.06%	/	/
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.12%	0.12%	0.09%	0.10%	0.10%
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	3.62%	3.62%	3.59%	3.60%	3.60%
12	CET1 available after meeting the bank's minimum capital requirements	9.19%	8.67%	8.23%	7.39%	7.02%
Leverage ratio						
13	Total exposures	227,154,741	243,739,556	229,376,808	235,869,008	242,406,179
14	Leverage ratio	5.02%	4.64%	4.70%	4.49%	4.38%
Liquidity coverage ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	85,792,640	87,407,977	81,168,379	78,185,594	80,465,169
16	Net cash outflows	¥ 64,850,879	¥ 65,945,026	¥ 62,571,601	¥ 61,437,087	¥ 60,670,185
17	LCR	132.3%	132.5%	129.7%	127.3%	132.7%
Net stable funding ratio (NSFR)						
18	Available stable funding	113,188,515	117,359,134	116,744,763	114,039,374	114,845,288
19	Required stable funding	¥ 95,625,808	¥ 99,874,510	¥ 98,606,255	¥ 96,942,288	¥ 97,604,401
20	NSFR	118.3%	117.5%	118.3%	117.6%	117.6%

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

Status of Mizuho Financial Group's consolidated capital adequacy

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

■ Scope of Consolidation

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

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

None as of September 30, 2023 and 2024.

(B) Number of consolidated subsidiaries

	As of September 30, 2023	As of September 30, 2024
Consolidated subsidiaries	188	226

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, 2023 and 2024.

(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, 2023 and 2024.

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

None as of September 30, 2023 and 2024.

(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, 2023 and 2024.

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

■ **Risk-based Capital**

(1) Composition of Capital, etc.

(A) CC1: Composition of Capital Disclosure

(Millions of yen, except percentages)

Basel III Template		a	b	c
		As of September 30, 2023	As of September 30, 2024	Reference to Template CC2
Common Equity Tier 1 capital: instruments and reserves (1)				
1a+2-1c-26	Directly issued qualifying common share capital plus related stock surplus and retained earnings	¥ 8,652,294	¥ 9,202,705	
1a	of which: capital and stock surplus	3,386,035	3,386,499	
2	of which: retained earnings	5,401,618	5,990,738	
1c	of which: treasury stock (-)	8,439	9,539	
26	of which: national specific regulatory adjustments (earnings to be distributed) (-)	126,919	164,993	
	of which: other than above	-	-	
1b	Subscription rights to common shares	5	5	
3	Accumulated other comprehensive income and other disclosed reserves	797,516	1,313,948	(a)
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	539	554	
6	Common Equity Tier 1 capital: instruments and reserves (A)	9,450,355	10,517,213	
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)	470,620	618,343	
8	of which: goodwill (net of related tax liability, including those equivalent)	85,182	167,565	
9	of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	385,438	450,778	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	9,993	13,548	
11	Deferred gains or losses on derivatives under hedge accounting	(547,536)	(316,379)	
12	Shortfall of eligible provisions to expected losses	-	-	
13	Securitization gain on sale	-	-	
14	Gains and losses due to changes in own credit risk on fair valued liabilities	58,678	39,975	
15	Net defined benefit asset	568,639	599,263	
16	Investments in own shares (excluding those reported in the net assets section)	4,619	7,727	
17	Reciprocal cross-holdings in common equity	-	-	
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above the 10% threshold)	¥ -	¥ -	

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

CC1: Composition of Capital Disclosure (Continued)

(Millions of yen, except percentages)

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)		565,014		962,479	
Common Equity Tier 1 capital (CET1)						
29	Common Equity Tier 1 capital (CET1) ((A)-(B)) (C)		8,885,340		9,554,733	
Additional Tier 1 capital: instruments (3)						
30	31a	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown		-	-	
	31b	Subscription rights to Additional Tier 1 instruments		-	-	
	32	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards		1,746,000		1,865,500
		Qualifying Additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities		-		-
34	Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1)		18,165		20,746	
36	Additional Tier 1 capital: instruments (D)		1,764,165		1,886,246	
Additional Tier 1 capital: regulatory adjustments						
37	Investments in own Additional Tier 1 instruments		3,100		7,100	
38	Reciprocal cross-holdings in Additional Tier 1 instruments		-		-	
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)		-		-	
40	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)		10,017		8,017	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions		-		-	
43	Additional Tier 1 capital: regulatory adjustments (E)		13,117		15,117	
Additional Tier 1 capital (AT1)						
44	Additional Tier 1 capital ((D)-(E)) (F)	¥	1,751,047	¥	1,871,128	

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

CC1: Composition of Capital Disclosure (Continued)

(Millions of yen, except percentages)

Tier 1 capital (T1 = CET1 + AT1)				
45	Tier 1 capital (T1 = CET1 + AT1) ((C) + (F))	(G)	¥ 10,636,388	¥ 11,425,862
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		1,464,664	1,489,201
	Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities		21,982	-
48	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)		3,855	4,464
50	Total of general allowance for loan losses and eligible provisions included in Tier 2		116,198	107,419
50a	of which: general allowance for loan losses		6,005	4,773
50b	of which: eligible provisions		110,193	102,646
51	Tier 2 capital: instruments and provisions	(H)	1,606,700	1,601,086
Tier 2 capital: regulatory adjustments (5)				
52	Investments in own Tier 2 instruments		10,227	9,660
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		4,642	4,020
55	Significant investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions)		-	-
57	Tier 2 capital: regulatory adjustments	(I)	14,869	13,681
Tier 2 capital (T2)				
58	Tier 2 capital (T2) ((H)-(I))	(J)	1,591,831	1,587,404
Total capital (TC = T1 + T2)				
59	Total capital (TC = T1 + T2) ((G) + (J))	(K)	12,228,219	13,013,266
Risk weighted assets (6)				
60	Risk weighted assets	(L)	¥ 77,063,504	¥ 69,760,218

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

CC1: Composition of Capital Disclosure (Continued)

(Millions of yen, except percentages)

Capital ratio and buffers (consolidated) (7)				
61	Common Equity Tier 1 capital ratio (consolidated) ((C)/(L))		11.52%	13.69%
62	Tier 1 capital ratio (consolidated) ((G)/(L))		13.80%	16.37%
63	Total capital ratio (consolidated) ((K)/(L))		15.86%	18.65%
64	Total of bank CET1 specific buffer requirements		3.60%	3.62%
65	of which: capital conservation buffer requirement		2.50%	2.50%
66	of which: countercyclical buffer requirement		0.10%	0.12%
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		7.02%	9.19%
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)	¥ 477,416	¥ 692,397	
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	446,959	577,481	
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)	650,970	483,298	
Provisions included in Tier 2 capital: instruments and provisions (9)				
76	Provisions (general allowance for loan losses)		6,005	4,773
77	Cap on inclusion of provisions (general allowance for loan losses)		63,891	63,482
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")		110,193	102,646
79	Cap for inclusion of provisions in Tier 2 under internal ratings-based approach	¥ 377,697	¥ 315,039	

Notes: 1. The above figures are calculated based on the international standard applied on a consolidated basis under the FSA Notice No. 20.

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

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

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

		(Millions of yen)				
Items	a		b		c	d
	Consolidated balance sheet as in published financial statements		Consolidated balance sheet as in published financial statements		Reference to Template CC1	Cross-reference to Appended template
	As of September 30, 2023		As of September 30, 2024			
(Assets)						
Cash and Due from Banks	¥	61,662,312	¥	71,620,559		
Call Loans and Bills Purchased		712,060		1,121,682		
Receivables under Resale Agreements		15,330,648		22,657,784		
Guarantee Deposits Paid under Securities Borrowing Transactions		1,818,271		2,177,103		
Other Debt Purchased		4,125,400		3,690,073		
Trading Assets		24,270,846		21,567,775		6-a
Money Held in Trust		559,492		612,755		
Securities		44,661,725		38,188,142		2-b, 6-b
Loans and Bills Discounted		91,855,614		92,354,009		6-c
Foreign Exchange Assets		2,583,297		2,212,641		
Derivatives other than for Trading Assets		3,833,773		2,845,012		6-d
Other Assets		8,681,027		6,379,668		6-e
Tangible Fixed Assets		1,108,940		1,093,441		
Intangible Fixed Assets		599,695		755,656		2-a
Net Defined Benefit Asset		819,565		863,709		3
Deferred Tax Assets		303,740		83,115		4-a
Customers' Liabilities for Acceptances and Guarantees		9,978,053		9,861,424		
Reserves for Possible Losses on Loans		(712,637)		(729,659)		
Reserve for Possible Losses on Investments		(3)		(5)		
Total Assets	¥	272,191,823	¥	277,354,891		
(Liabilities)						
Deposits	¥	147,099,489	¥	155,675,626		
Negotiable Certificates of Deposit		17,855,751		12,193,562		
Call Money and Bills Sold		1,584,268		2,819,989		
Payables under Repurchase Agreements		33,179,696		38,716,833		
Guarantee Deposits Received under Securities Lending Transactions		1,091,342		1,362,370		
Commercial Paper		1,557,579		1,005,716		
Trading Liabilities		17,159,975		13,690,008		6-f
Borrowed Money		4,800,688		5,689,002		8-a
Foreign Exchange Liabilities		852,720		1,122,353		
Short-term Bonds		486,889		749,612		
Bonds and Notes		12,039,513		12,372,001		8-b
Due to Trust Accounts		1,083,338		1,033,963		
Derivatives other than for Trading Liabilities		5,016,432		4,158,134		6-g
Other Liabilities		8,460,989		5,815,545		
Reserve for Bonus Payments		85,401		123,860		
Reserve for Variable Compensation		1,261		1,168		
Net Defined Benefit Liability		68,555		67,502		
Reserve for Director and Corporate Auditor Retirement Benefits		536		432		
Reserve for Possible Losses on Sales of Loans		11,536		8,761		
Reserve for Contingencies		19,290		16,461		
Reserve for Reimbursement of Deposits		12,160		8,840		
Reserve for Reimbursement of Debentures		6,272		23,718		
Reserves under Special Laws		3,352		3,772		
Deferred Tax Liabilities		25,324		26,497		4-b
Deferred Tax Liabilities for Revaluation		57,986		46,410		4-c
Reserve for Land		57,986		46,410		
Acceptances and Guarantees		9,978,053		9,861,424		
Total Liabilities	¥	262,538,407	¥	266,593,572		

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

(Millions of yen)

(Net Assets)					
Common Stock	¥	2,256,767	¥	2,256,767	1-a
Capital Surplus		1,129,267		1,129,731	1-b
Retained Earnings		5,401,659		5,990,738	1-c
Treasury Stock		(8,439)		(9,539)	1-d
Total Shareholders' Equity	¥	8,779,254	¥	9,367,698	
Net Unrealized Gains (Losses) on Other Securities		464,720		947,280	
Deferred Gains or Losses on Hedges		(294,287)		(305,050)	5
Revaluation Reserve for Land		127,792		101,564	
Foreign Currency Translation Adjustments		342,883		372,540	
Remeasurements of Defined Benefit Plans		156,359		198,141	
Own Credit Risk Adjustments, Net of Tax		48		(527)	
Total Accumulated Other Comprehensive Income	¥	797,516	¥	1,313,948	(a)
Stock Acquisition Rights		5		5	
Non-Controlling Interests		76,638		79,667	7
Total Net Assets	¥	9,653,415	¥	10,761,319	
Total Liabilities and Net Assets	¥	272,191,823	¥	277,354,891	

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, 2023	As of September 30, 2024	Remarks
1-a	Common stock	¥ 2,256,767	¥ 2,256,767	
1-b	Capital surplus	1,129,267	1,129,731	
1-c	Retained earnings	5,401,659	5,990,738	
1-d	Treasury stock	(8,439)	(9,539)	
	Total shareholders' equity	¥ 8,779,254	¥ 9,367,698	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2023	As of September 30, 2024	Remarks
	Directly issued qualifying common share capital plus related stock surplus and retained earnings	¥ 8,779,214	¥ 9,367,698	Shareholders' equity attributable to common shares (before adjusting national specific regulatory adjustments (earnings to be distributed))
1a	of which: capital and stock surplus	3,386,035	3,386,499	
2	of which: retained earnings	5,401,618	5,990,738	
1c	of which: treasury stock (-)	8,439	9,539	
	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, 2023	As of September 30, 2024	Remarks
2-a	Intangible fixed assets	¥ 599,695	¥ 755,656	
2-b	Securities	44,661,725	38,188,142	
	of which: share of goodwill of companies accounted for using the equity method	36,931	58,564	Share of goodwill of companies accounted for using the equity method
	Income taxes related to above	¥ (166,006)	¥ (195,876)	

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

(2) Composition of capital (Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2023	As of September 30, 2024	Remarks
8	Goodwill (net of related tax liability, including those equivalent)	¥ 85,182	¥ 167,565	
9	Other intangibles other than goodwill and mortgage servicing rights (net of related tax liability)	385,438	450,778	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, 2023	As of September 30, 2024	Remarks
3	Net defined benefit asset	¥ 819,565	¥ 863,709	
	Income taxes related to above	¥ (250,925)	¥ (264,446)	

(2) Composition of capital (Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2023	As of September 30, 2024	Remarks
15	Net defined benefit asset	¥ 568,639	¥ 599,263	

4. Deferred tax assets

(1) Consolidated balance sheet (Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2023	As of September 30, 2024	Remarks
4-a	Deferred tax assets	¥ 303,740	¥ 83,115	
4-b	Deferred tax liabilities	25,324	26,497	
4-c	Deferred tax liabilities for revaluation reserve for land	57,986	46,410	
	Tax effects on intangible fixed assets	¥ 166,006	¥ 195,876	
	Tax effects on net defined benefit asset	250,925	264,446	

(2) Composition of capital (Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2023	As of September 30, 2024	Remarks
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	¥ 9,993	¥ 13,548	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)	650,970	483,298	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)	650,970	483,298	

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5. Deferred gains or losses on derivatives under hedge accounting

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2023	As of September 30, 2024	Remarks
5	Deferred gains or losses on hedges	¥ (294,287)	¥ (305,050)	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2023	As of September 30, 2024	Remarks
11	Deferred gains or losses on derivatives under hedge accounting	¥ (547,536)	¥ (316,379)	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, 2023	As of September 30, 2024	Remarks
6-a	Trading assets	¥ 24,270,846	¥ 21,567,775	Including trading account securities and derivatives for trading assets
6-b	Securities	44,661,725	38,188,142	
6-c	Loans and bills discounted	91,855,614	92,354,009	Including subordinated loans
6-d	Derivatives other than for trading assets	3,833,773	2,845,012	
6-e	Other assets	8,681,027	6,379,668	Including money invested
6-f	Trading liabilities	17,159,975	13,690,008	Including trading account securities sold
6-g	Derivatives other than for trading liabilities	5,016,432	4,158,134	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2023	As of September 30, 2024	Remarks
	Investments in own capital instruments	¥ 17,946	¥ 24,488	
16	Common equity Tier 1 capital	4,619	7,727	
37	Additional Tier 1 capital	3,100	7,100	
52	Tier 2 capital	10,227	9,660	
	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)	482,059	696,418	
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	4,642	4,020	
72	Non-significant investments in the capital and other TLAC liabilities of other financials that are below the thresholds for deduction (before risk weighting)	477,416	692,397	

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		(Millions of yen)	
	Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions	¥ 456,977	¥ 585,499
19	Amount exceeding the 10% threshold on specified items	-	-
23	Amount exceeding the 15% threshold on specified items	-	-
40	Additional Tier 1 capital	10,017	8,017
55	Tier 2 capital and other TLAC liabilities	-	-
73	Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting)	446,959	577,481

7. Non-Controlling interests

(1) Consolidated balance sheet

(Millions of yen)

Ref.	Consolidated balance sheet items	As of September 30, 2023	As of September 30, 2024	Remarks
7	Non-Controlling interests	¥ 76,638	¥ 79,667	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2023	As of September 30, 2024	Remarks
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	¥ 539	¥ 554	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)	18,165	20,746	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	21,982	-	After reflecting amounts eligible for inclusion (Non-Controlling Interest after adjustments)
48-49	Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	3,855	4,464	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, 2023	As of September 30, 2024	Remarks
8-a	Borrowed money	¥ 4,800,688	¥ 5,689,002	
8-b	Bonds and notes	12,039,513	12,372,001	
	Total	¥ 16,840,201	¥ 18,061,003	

(2) Composition of capital

(Millions of yen)

Basel III template	Composition of capital disclosure	As of September 30, 2023	As of September 30, 2024	Remarks
32	Directly issued qualifying additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	¥ 1,746,000	¥ 1,865,500	
46	Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards	1,464,664	1,489,201	

■ 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
		RWA	Capital requirements
		As of September 30, 2023	As of September 30, 2023
1	Credit risk (excluding counterparty credit risk)	¥ 44,812,508	¥ 3,779,971
2	of which: standardized approach (SA)	2,511,109	200,888
3	of which: internal rating-based (IRB) approach	40,618,817	3,444,475
	of which: significant investments	-	-
	of which: estimated residual value of lease transactions	-	-
	others	1,682,582	134,606
4	Counterparty credit risk (CCR)	5,546,137	451,755
5	of which: SA-CCR	-	-
	of which: current exposure method	498,549	41,082
6	of which: expected positive exposure (EPE) method	902,611	75,930
	of which: credit valuation adjustment (CVA) risk	1,741,189	139,295
	of which: central counterparty-related	452,980	36,238
	Others	1,950,806	159,208
7	Equity positions in banking book under market-based approach	5,457,389	462,786
8	Equity investments in funds - Look-through approach	5,650,888	478,203
9	Equity investments in funds - Mandate-based approach	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	-	-
	Equity investments in funds - Simple approach (subject to 400% RW)	856,785	72,655
10	Equity investments in funds - Fall-back approach	132,923	10,770
11	Settlement risk	2,560	213
12	Securitization exposures in banking book	1,738,708	139,096
13	of which: Securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,584,645	126,771
14	of which: Securitisation external ratings-based approach (SEC-ERBA)	152,931	12,234
15	of which: Securitisation standardised approach (SEC-SA)	187	14
	of which: 1250% risk weight is applied	944	75
16	Market risk	3,456,279	276,502
17	of which: standardized approach (SA)	1,506,745	120,539
18	of which: internal model approaches (IMA)	1,949,533	155,962
19	Operational risk	3,352,203	268,176
20	of which: basic indicator approach	1,032,748	82,619
21	of which: standardized approach	-	-
22	of which: advanced measurement approach	2,319,455	185,556
23	Exposures of specified items not subject to regulatory adjustments	2,744,825	224,949
	Amounts included in RWA subject to phase-out arrangements	-	-
24	Floor adjustment	-	-
25	Total (after applying the scaling factor)	¥ 77,063,504	¥ 6,165,080

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		(Millions of yen)	
Basel III Template No.		a	b
		RWA	Minimum capital requirements
		As of September 30, 2024	As of September 30, 2024
1	Credit risk (excluding counterparty credit risk)	¥ 44,861,027	¥ 3,588,882
2	of which: standardized approach (SA)	5,271,579	421,726
3	of which: foundation internal ratings-based (F-IRB) approach	23,773,645	1,901,891
4	of which: supervisory slotting criteria approach	558,623	44,689
5	of which: advanced internal ratings-based (A-IRB) approach	13,572,597	1,085,807
	of which: significant investments	-	-
	of which: estimated residual value of lease transactions	-	-
	others	1,684,580	134,766
6	Counterparty credit risk (CCR)	3,233,888	258,711
7	of which: SA-CCR	598,328	47,866
8	of which: expected positive exposure (EPE) method	836,834	66,946
	of which: central counterparty-related	222,485	17,798
9	Others	1,576,239	126,099
10	Credit valuation adjustment (CVA) risk	1,902,121	152,169
	of which: standardized approach (SA-CVA)	504,490	40,359
	of which: full basic approach (Full BA-CVA)	722,138	57,771
	of which: reduced basic approach (Reduced BA-CVA)	675,492	54,039
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,967,793	157,423
12	Equity investments in funds - Look-through approach	3,693,829	295,506
13	Equity investments in funds - Mandate-based approach	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	278,527	22,282
	Equity investments in funds - Simple approach (subject to 400% RW)	138,107	11,048
14	Equity investments in funds - Fall-back approach (subject to 1250% RW)	258,472	20,677
15	Settlement risk	2,690	215
16	Securitization exposures in banking book	2,790,832	223,266
17	of which: Securitization internal ratings-based approach (SEC-IRBA)	2,146,587	171,726
18	of which: Securitization external ratings-based approach (SEC-ERBA) or internal assessment approach (IAA)	76,084	6,086
19	of which: Securitization standardized approach (SEC-SA)	567,159	45,372
	of which: 1250% risk weight is applied	1,000	80
20	Market risk	3,449,441	275,955
21	of which: standardized approach (SA)	3,435,329	274,826
22	of which: internal model approach (IMA)	-	-
	of which: simplified standardized approach (SSA)	14,112	1,128
23	Capital charge for switch between trading book and banking book	-	-
24	Operational risk	4,531,543	362,523
25	Exposures of specified items not subject to regulatory adjustments	2,651,943	212,155
26	Floor adjustment	-	-
27	Total	¥ 69,760,218	¥ 5,580,817

Note: For equity exposures, when the risk weight applied under the internal ratings-based approach and the risk weight applied under the standardized approach are the same, the standardized approach is deemed to be applied.

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

(Billions of yen)

	As of September 30, 2023			As of September 30, 2024		
	EAD	RWA	RW(%)	EAD	RWA	RW(%)
IRB approach	¥ 255,052.4	¥ 54,248.5	21.26	¥ 239,769.6	¥ 47,415.0	19.77
Corporate, etc.	238,345.3	37,982.3	15.93	224,709.7	35,781.9	15.92
Corporate (except specialized lending)	115,386.5	34,102.0	29.55	90,027.7	28,318.7	31.45
Ratings A1-B2	85,511.0	17,190.7	20.10	63,977.7	14,025.4	21.92
Ratings C1-D3	26,943.3	14,333.6	53.19	23,482.2	12,407.2	52.83
Ratings E1-E2	1,608.6	2,075.4	129.01	1,363.6	1,785.2	130.91
Ratings E2R-H1	1,323.4	502.1	37.94	1,204.0	100.8	8.37
Sovereign	110,675.3	844.2	0.76	114,988.4	897.7	0.78
Ratings A1-B2	110,517.0	758.7	0.68	114,825.4	822.4	0.71
Ratings C1-D3	152.5	76.1	49.91	155.7	64.2	41.22
Ratings E1-E2	5.7	9.4	164.74	7.2	11.0	151.92
Ratings E2R-H1	0.0	0.0	31.00	0.0	0.0	29.00
Bank	11,719.3	2,397.8	20.46	11,706.0	3,033.7	25.91
Ratings A1-B2	11,043.8	2,008.2	18.18	10,962.6	2,558.4	23.33
Ratings C1-D3	665.8	362.3	54.42	733.4	451.6	61.58
Ratings E1-E2	6.1	25.6	415.19	6.3	23.5	370.43
Ratings E2R-H1	3.4	1.6	47.14	3.6	0.0	-
Specialized lending	564.0	638.0	113.12	7,987.5	3,531.8	44.21
Retail	9,055.3	2,578.7	28.47	8,447.7	2,305.0	27.28
Residential mortgage	7,404.8	1,766.6	23.85	7,006.7	1,583.5	22.60
Qualifying revolving loan	525.6	448.5	85.33	510.3	419.3	82.16
Other retail	1,124.9	363.5	32.32	930.6	302.2	32.47
Equities	5,461.3	11,023.2	201.84	4,358.9	6,997.1	160.52
PD/LGD approach	3,517.7	4,817.6	136.95	730.6	1,578.2	216.00
Market-based approach	1,943.6	6,205.6	319.27	865.0	2,612.4	302.01
Standardized approach	-	-	-	2,763.2	2,806.4	101.56
Others	2,190.2	2,664.2	121.63	2,253.2	2,330.8	103.44
Standardized approach	7,555.1	5,053.2	66.88	7,996.3	5,079.8	63.52
Equity investments in funds	3,034.7	7,020.3	231.33	2,760.2	4,368.9	158.27
Securitization exposures	7,755.0	1,738.7	22.42	11,507.2	2,790.8	24.25
CVA risk	/	1,741.1	/	/	1,902.1	/
Central counterparty-related	/	452.9	/	/	222.4	/
Total	¥ 273,397.2	¥ 70,255.0	24.89	¥ 262,033.5	¥ 61,779.2	23.57

Note: For equity exposures as of September 30, 2024, when the risk weight applied under the internal ratings-based approach and the risk weight applied under the standardized approach are the same, the standardized approach is deemed to be applied.

<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		
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

■ Comparison of Modelled and Standardized RWA

(A) CMS2: Comparison of Internal Ratings-based and Standardized RWA for Credit Risk at Asset Class Level

(Millions of yen)

No.		As of September 30, 2024			
		a	b	c	d
		RWA			
		RWA for internal ratings-based (IRB) approach that the bank has supervisory approval to use	RWA for column (a) if re-computed using the standardized approach	Total actual RWA (i.e. RWA which the bank reports as a current requirement)	RWA calculated using full standardized approach (i.e. RWA used in capital floor computation)
1	Sovereign	¥ 699,710	¥ 1,289,934	¥ 924,526	¥ 1,514,750
	of which: Japanese non-central governmental PSEs	-	-	-	-
	of which: Foreign non-central governmental PSEs	141,536	663,270	149,676	671,410
	of which: International development banks	-	-	-	-
	of which: Japan Finance Organization for Municipalities	613	1,150	613	1,150
	of which: Japanese government institutions	113,924	130,708	114,185	130,969
	of which: Three regional public sectors of Japan	6,887	5,107	6,887	5,107
2	Banks and other financial institutions	2,473,100	2,544,400	2,723,845	2,795,145
3	Equity	851,121	439,803	3,585,636	3,174,318
4	Purchased receivables	860,358	2,157,166	860,860	2,157,668
5	Corporates (except SMEs and specialized lending)	26,320,048	59,514,047	28,350,995	61,544,995
	of which: foundation internal ratings-based (F-IRB) approach is applied	20,736,200	/	20,736,200	/
	of which: advanced internal ratings-based (A-IRB) approach is applied	5,583,848	/	5,583,848	/
6	SMEs	1,002,810	2,216,390	1,032,864	2,246,444
	of which: foundation internal ratings-based (F-IRB) approach is applied	-	/	-	/
	of which: advanced internal ratings-based (A-IRB) approach is applied	1,002,810	/	1,002,810	/
7	Retail - residential mortgage exposures	1,583,542	3,351,189	1,583,542	3,351,189
8	Retail - qualifying revolving retail exposures (QRRE)	419,329	333,475	419,329	333,475
9	Other retail exposures	302,111	548,457	302,111	548,457
10	Specialized Lending	3,392,733	7,336,835	3,392,733	7,336,835
	of which: general commercial real estate and high volatility commercial real estate	1,305,746	3,912,697	1,305,746	3,912,697
11	Total	¥ 37,904,867	¥ 79,731,701	¥ 43,176,446	¥ 85,003,280

Note: For equity exposures, when the risk weight applied under the internal ratings-based approach and the risk weight applied under the standardized approach are the same, the standardized approach is deemed to be applied.

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■ **Credit Risk**

(1) Quantitative Disclosure on Credit Risk

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

(A) CRI: Credit Quality of Assets

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

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

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

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

		(Millions of yen)			
		As of September 30, 2024			
		a	b	c	d
		Gross carrying values of			Net values
		Defaulted exposures	Non-defaulted exposures	Reserve	(a+b-c)
On-balance sheet exposures					
1	Loans	¥ 1,172,717	¥ 85,869,953	¥ 627,091	¥ 86,415,579
2	Debt securities	6,778	31,037,347	-	31,044,126
3	Other on-balance sheet debt exposures	17,319	76,174,245	6,108	76,185,456
4	Total on-balance sheet exposures (1+2+3)	1,196,815	193,081,546	633,200	193,645,161
Off-balance sheet exposures					
5	Guarantees	16,047	9,826,067	33,846	9,808,268
6	Commitments	135,641	39,992,609	-	40,128,251
7	Total off-balance sheet exposures (5+6)	151,688	49,818,677	33,846	49,936,519
Total					
8	Total assets (4+7)	¥ 1,348,504	¥ 242,900,224	¥ 667,047	¥ 243,581,681

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

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

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

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

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

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

		(Millions of yen)	
		As of September 30, 2024	
No.		Exposure	
1	Defaulted loans and debt securities as of March 31, 2024	¥	1,345,644
2	Defaulted		93,785
3	Breakdown of changes in loans and debt securities during this reporting period	Returned to non-defaulted status	113,730
4		Amounts written off	14,507
5		Other changes	(114,376)
6	Defaulted loans and debt securities as of September 30, 2024 (1+2-3-4+5)	¥	1,196,815

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

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

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

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

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

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

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

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

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

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

(A) CR6: IRB - Credit Risk Exposures by Portfolio and PD Range (Advanced internal ratings-based (A-IRB) approach)

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

PD scale	a	b	c	d	e	f	g	h	i	j	k	l	
	Original on-balance sheet gross exposure	Off-balance sheet exposures pre CCF	Average CCF	EAD post CRM and post-CCF	Average PD	Number of obligors	Average LGD	Average maturity	RWA	RWA density	EL	Provisions	
As of September 30, 2024													
Sovereign													
1	0.00 to <0.15	¥100,462,202	¥ 4,419,053	19.20	¥101,310,688	0.00	0.2	36.81	0.9	¥ 635,623	0.62	¥ 1,015	/
2	0.15 to <0.25	170	-	-	170	0.18	0.0	5.39	5.0	13	7.80	0	/
3	0.25 to <0.50	96,208	-	-	96,208	0.41	0.0	36.70	0.2	30,406	31.60	145	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	34,209	291	20.00	34,267	1.01	0.0	36.52	1.7	22,602	65.95	127	/
6	2.50 to <10.00	1,713	-	-	1,713	5.48	0.0	36.78	4.9	2,576	150.34	34	/
7	10.00 to <100.00	5,571	6	40.00	5,573	12.95	0.0	36.78	0.2	8,488	152.28	265	/
8	100.00 (Default)	0	-	-	0	100.00	0.0	93.83	1.0	0	29.00	0	/
9	Sub-total	100,600,075	4,419,351	19.20	101,448,622	0.00	0.3	36.81	0.9	699,710	0.69	1,588	1,878
Banks													
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	-	-	-	-	-	-	-	-	-	-	-	-
Corporate (except SME and specialized lending)													
1	0.00 to <0.15	4,337,670	2,302,467	34.22	5,125,732	0.08	1.2	34.03	2.7	1,107,528	21.60	1,456	/
2	0.15 to <0.25	1,958,796	574,263	36.82	2,170,251	0.18	3.9	31.63	2.6	676,597	31.17	1,293	/
3	0.25 to <0.50	1,757,288	506,850	38.55	1,952,717	0.41	2.9	30.65	2.7	861,234	44.10	2,462	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	2,403,031	615,087	38.25	2,638,335	1.13	3.0	30.32	2.7	1,707,484	64.71	9,019	/
6	2.50 to <10.00	929,778	314,803	31.95	1,030,378	3.07	1.2	30.01	2.6	898,560	87.20	9,612	/
7	10.00 to <100.00	204,116	24,765	42.27	214,586	12.95	0.4	25.51	2.4	256,114	119.35	7,093	/
8	100.00 (Default)	281,323	8,853	46.14	285,408	100.00	0.6	47.49	2.4	76,329	26.74	135,555	/
9	Sub-total	11,872,003	4,347,091	35.55	13,417,411	2.91	13.5	32.26	2.7	5,583,848	41.61	166,493	196,898
SME													
1	0.00 to <0.15	113,688	512,489	11.33	171,786	0.11	0.0	32.93	2.0	31,794	18.50	62	/
2	0.15 to <0.25	581,912	65,769	45.04	611,540	0.18	2.7	25.89	2.9	135,789	22.20	298	/
3	0.25 to <0.50	575,318	35,381	52.47	593,883	0.41	2.5	23.34	3.2	178,570	30.06	570	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	740,928	66,143	46.96	771,995	1.07	2.9	24.53	3.2	349,894	45.32	2,067	/
6	2.50 to <10.00	332,287	22,614	26.86	338,363	2.92	0.9	22.23	3.4	183,932	54.35	2,260	/
7	10.00 to <100.00	113,373	4,205	49.36	115,448	12.95	0.4	21.31	2.9	98,582	85.39	3,188	/
8	100.00 (Default)	90,626	586	76.22	91,073	100.00	0.4	35.89	2.0	24,247	26.62	32,692	/
9	Sub-total	2,548,134	707,189	20.63	2,694,092	4.75	10.1	25.07	3.0	1,002,810	37.22	41,139	48,652
Specialized Lending													
1	0.00 to <0.15	4,901,322	555,361	44.28	5,147,258	0.08	0.6	30.27	3.8	1,209,849	23.50	1,292	/
2	0.15 to <0.25	330,557	193,769	46.94	421,526	0.18	0.0	30.88	3.4	149,154	35.38	245	/
3	0.25 to <0.50	637,812	245,407	45.09	748,477	0.41	0.1	31.42	4.1	434,165	58.00	967	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	479,266	167,140	50.65	563,923	1.07	0.0	42.19	4.1	622,953	110.46	2,619	/
6	2.50 to <10.00	184,110	69,744	45.75	216,023	3.62	0.0	49.57	3.9	380,541	176.15	4,276	/
7	10.00 to <100.00	18,495	937	53.15	18,993	12.95	0.0	39.83	2.5	36,744	193.46	980	/
8	100.00 (Default)	21,703	1,882	40.00	22,456	100.00	0.0	93.62	4.6	701	3.12	21,023	/
9	Sub-total	6,573,267	1,234,243	45.80	7,138,658	0.65	0.9	32.17	3.8	2,834,110	39.70	31,405	37,140
Equities (PD/LGD approach)													
1	0.00 to <0.15	228,720	-	-	228,720	0.09	0.2	90.00	5.0	259,204	113.32	/	/
2	0.15 to <0.25	54,185	-	-	54,185	0.18	0.3	90.00	5.0	71,856	132.61	/	/
3	0.25 to <0.50	50,952	-	-	50,952	0.41	0.1	90.00	5.0	95,628	187.68	/	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	/	/
5	0.75 to <2.50	25,939	-	-	25,939	1.05	0.1	90.00	5.0	66,728	257.24	/	/
6	2.50 to <10.00	71,762	-	-	71,762	4.47	0.1	90.00	5.0	299,423	417.24	/	/
7	10.00 to <100.00	6,890	-	-	6,890	12.95	0.0	90.00	5.0	43,073	625.09	/	/
8	100.00 (Default)	1,351	-	-	1,351	100.00	0.1	90.00	5.0	15,206	1,125.00	/	/
9	Sub-total	¥ 439,803	¥ -	-	¥ 439,803	1.42	1.1	90.00	5.0	¥ 851,121	193.52	¥ /	/

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, 2024												
Purchased receivables (Corporate, etc.) - Default Risk Equivalent												
1	0.00 to <0.15	¥ 681,091	¥ 113,655	14.89	¥ 698,020	0.03	0.3	37.04	2.0	¥ 68,986	9.88	¥ 97
2	0.15 to <0.25	41,849	13,420	63.42	50,362	0.18	0.1	35.71	1.9	15,087	29.95	33
3	0.25 to <0.50	18,130	-	-	18,130	0.41	0.0	33.71	3.0	9,316	51.38	25
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-
5	0.75 to <2.50	84,184	9,524	40.00	87,994	0.84	0.0	28.11	3.7	53,830	61.17	214
6	2.50 to <10.00	10,396	7,006	39.11	13,137	2.82	0.0	37.43	3.8	15,535	118.25	138
7	10.00 to <100.00	5,052	-	-	5,052	12.95	0.0	67.55	5.0	18,176	359.76	442
8	100.00 (Default)	350	-	-	350	100.00	0.0	77.56	0.5	89	25.63	282
9	Sub-total	841,056	143,606	22.27	873,048	0.29	0.6	36.19	2.2	181,023	20.73	1,234
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	257,033	170	100.00	257,203	0.08	0.0	45.00	-	44,450	17.28	102
2	0.15 to <0.25	17,257	-	-	17,257	0.18	0.0	45.00	-	4,982	28.86	14
3	0.25 to <0.50	6,631	-	-	6,631	0.41	0.0	45.00	-	3,102	46.78	12
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-
5	0.75 to <2.50	22,171	-	-	22,171	0.97	0.0	45.00	-	15,802	71.27	97
6	2.50 to <10.00	24,943	-	-	24,943	2.70	0.0	45.00	-	26,455	106.06	303
7	10.00 to <100.00	10,372	-	-	10,372	12.95	0.0	45.00	-	20,197	194.71	604
8	100.00 (Default)	8,807	-	-	8,807	100.00	0.0	45.00	-	-	-	3,963
9	Sub-total	347,218	170	100.00	347,388	3.26	0.0	45.00	-	114,989	33.10	5,098
/Retail – qualifying revolving retail exposures (QRRE)												
1	0.00 to <0.15	-	-	-	-	-	-	-	-	-	-	-
2	0.15 to <0.25	-	-	-	-	-	-	-	-	-	-	-
3	0.25 to <0.50	2	60	2.35	3	0.33	0.1	82.25	/	0	13.18	0
4	0.50 to <0.75	0	80	4.47	3	0.52	0.1	82.25	/	0	19.07	0
5	0.75 to <2.50	104,334	497,896	13.28	170,457	2.43	272.5	82.25	/	103,782	60.88	3,409
6	2.50 to <10.00	200,806	1,125,402	8.95	301,596	3.80	1,814.9	82.25	/	246,604	81.76	9,447
7	10.00 to <100.00	31,382	26,041	24.97	37,885	17.78	138.4	82.25	/	68,405	180.55	5,541
8	100.00 (Default)	337	914	7.73	408	100.00	1.4	63.71	/	535	131.12	260
9	Sub-total	336,862	1,650,394	10.51	510,354	4.46	2,227.6	82.23	/	419,329	82.16	18,658
Retail – Residential mortgage												
1	0.00 to <0.15	1,403,958	-	-	1,403,958	0.08	109.0	28.97	/	84,242	6.00	346
2	0.15 to <0.25	1,182,680	-	-	1,182,680	0.20	85.5	29.09	/	137,847	11.65	689
3	0.25 to <0.50	1,445,599	-	-	1,445,599	0.35	116.8	30.81	/	267,698	18.51	1,553
4	0.50 to <0.75	1,688,481	17,488	100.00	1,705,970	0.59	162.2	31.96	/	478,841	28.06	3,210
5	0.75 to <2.50	1,139,615	-	-	1,139,615	1.05	91.9	30.53	/	447,195	39.24	3,628
6	2.50 to <10.00	79,086	523	100.00	79,610	8.66	7.0	33.20	/	113,148	142.12	2,291
7	10.00 to <100.00	15,087	531	100.00	15,618	43.14	1.6	36.42	/	29,024	185.82	2,463
8	100.00 (Default)	33,369	293	100.00	33,662	100.00	2.5	36.66	/	25,543	75.88	12,343
9	Sub-total	6,987,878	18,837	100.00	7,006,716	1.11	576.8	30.45	/	1,583,542	22.60	26,526
Other retail												
1	0.00 to <0.15	105,661	-	-	105,661	0.08	14.2	45.59	/	9,446	8.94	38
2	0.15 to <0.25	134,502	-	-	134,502	0.20	7.3	44.36	/	24,320	18.08	120
3	0.25 to <0.50	131,750	-	-	131,750	0.30	7.0	48.76	/	34,424	26.12	197
4	0.50 to <0.75	37,787	-	-	37,787	0.68	38.5	58.30	/	19,172	50.73	157
5	0.75 to <2.50	435,207	7,452	25.43	437,102	1.39	79.7	35.19	/	168,866	38.63	2,092
6	2.50 to <10.00	24,118	3,941	29.76	25,291	3.98	8.7	39.09	/	14,333	56.67	421
7	10.00 to <100.00	19,394	3,431	64.12	21,595	17.32	6.6	33.13	/	14,923	69.10	1,332
8	100.00 (Default)	34,304	2,486	95.91	36,689	100.00	1.6	41.60	/	16,625	45.31	15,264
9	Sub-total	922,728	17,312	44.21	930,382	5.22	164.0	40.87	/	302,111	32.47	19,626
Total (all portfolios)												
		¥131,469,029	¥12,538,198	26.61	¥134,806,478	0.54	2,995.3	35.64	1.5	¥13,572,597	10.06	¥ 311,770
												¥ 362,676

- 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

(A) CR6: IRB - Credit Risk Exposures by Portfolio and PD Range (Foundation internal ratings-based (F-IRB) approach)

(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, 2024													
Sovereign													
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	-	-	-	-	-	-	-	-	-	-	-	-
Banks													
1	0.00 to <0.15	7,017,347	5,190,816	25.81	8,357,496	0.05	0.4	45.08	2.1	2,038,832	24.39	2,137	/
2	0.15 to <0.25	141,519	124,167	25.52	173,211	0.18	0.0	44.88	1.8	66,407	38.33	146	/
3	0.25 to <0.50	138,817	334,610	24.34	220,263	0.41	0.0	44.42	1.2	119,153	54.09	402	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	204,656	124,842	41.12	255,999	1.06	0.0	43.63	1.1	201,102	78.55	1,189	/
6	2.50 to <10.00	2,634	202,150	11.13	25,150	2.75	0.0	41.25	1.0	24,646	97.99	284	/
7	10.00 to <100.00	5,784	-	-	5,784	12.95	0.0	74.63	4.9	22,958	396.91	559	/
8	100.00 (Default)	3,637	-	-	3,637	100.00	0.0	-	2.4	-	-	1,637	/
9	Sub-total	7,514,397	5,976,586	25.55	9,041,542	0.15	0.7	45.01	2.0	2,473,099	27.35	6,356	7,516
Corporate (except SME and specialized lending)													
1	0.00 to <0.15	39,482,008	40,798,823	37.47	54,738,760	0.07	5.3	40.52	2.3	12,346,262	22.55	16,405	/
2	0.15 to <0.25	4,464,763	2,908,200	46.64	5,821,340	0.18	1.1	39.91	2.5	2,245,362	38.57	4,377	/
3	0.25 to <0.50	2,309,072	1,342,032	42.79	2,883,379	0.41	0.6	39.17	2.1	1,522,518	52.80	4,646	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	2,389,976	1,754,756	41.24	3,113,696	1.17	0.9	38.30	2.4	2,466,185	79.20	13,862	/
6	2.50 to <10.00	1,173,265	725,069	39.33	1,458,459	3.75	0.5	38.84	2.0	1,680,222	115.20	21,331	/
7	10.00 to <100.00	192,605	154,216	42.99	258,902	12.95	0.1	38.09	2.9	475,648	183.71	12,780	/
8	100.00 (Default)	768,011	136,236	42.37	825,741	100.00	0.0	-	2.4	-	-	313,940	/
9	Sub-total	50,779,704	47,819,335	38.38	69,100,281	1.46	8.9	39.79	2.3	20,736,200	30.00	387,344	458,080
SME													
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	-	-	-	-	-	-	-	-	-	-	-	-
Specialized Lending													
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	-	-	-	-	-	-	-	-	-	-	-	-
Equities (PD/LGD approach)													
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	¥ -	¥ -	-	¥ -	-	-	-	-	¥ -	-	¥ -	/

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, 2024													
Purchased receivables (Corporate, etc.) - Default Risk Equivalent													
1	0.00 to <0.15	¥ 1,613,184	¥ 225,019	40.80	¥ 1,705,003	0.08	0.3	40.14	0.6	¥ 219,729	12.88	¥ 571	/
2	0.15 to <0.25	135,474	20,481	39.97	143,661	0.18	0.0	40.00	0.3	29,024	20.20	108	/
3	0.25 to <0.50	64,820	16,202	44.29	71,997	0.41	0.0	40.00	0.5	26,476	36.77	118	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	83,138	12,163	40.83	88,105	1.16	0.0	41.28	0.9	59,564	67.60	417	/
6	2.50 to <10.00	48,984	61,601	40.04	73,650	4.52	0.0	40.00	0.9	82,787	112.40	1,333	/
7	10.00 to <100.00	254	-	-	254	12.95	0.0	40.00	0.1	417	164.12	13	/
8	100.00 (Default)	2	-	-	2	100.00	0.0	-	0.6	-	-	1	/
9	Sub-total	1,945,859	335,468	40.78	2,082,675	0.30	0.5	40.16	0.6	418,000	20.07	2,563	3,031
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	706,443	75,238	41.78	737,881	0.07	0.0	45.00	-	110,831	15.02	243	/
2	0.15 to <0.25	46,608	5,089	100.00	51,698	0.18	0.0	45.00	-	14,924	28.86	43	/
3	0.25 to <0.50	20,169	-	-	20,169	0.41	0.0	45.00	-	9,436	46.78	37	/
4	0.50 to <0.75	-	-	-	-	-	-	-	-	-	-	-	/
5	0.75 to <2.50	3,233	-	-	3,233	1.44	0.0	45.00	-	2,641	81.68	20	/
6	2.50 to <10.00	7,272	-	-	7,272	3.23	0.0	45.00	-	8,512	117.04	105	/
7	10.00 to <100.00	-	-	-	-	-	-	-	-	-	-	-	/
8	100.00 (Default)	2,814	-	-	2,814	100.00	0.0	45.00	-	-	-	1,266	/
9	Sub-total	786,541	80,327	45.47	823,069	0.46	0.0	45.00	-	146,345	17.78	1,717	/
Retail – qualifying revolving retail exposures (QRRE)													
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	-	-	-	-	-	-	-	-	-	-	-	-
Retail – Residential mortgage													
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	-	-	-	-	-	-	-	-	-	-	-	-
Other retail													
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	-	-	-	-	-	-	-	-	-	-	-	-
Total (all portfolios)	¥61,026,503	¥54,211,718	36.99	¥81,047,569	1.28	10.2	40.43	2.2	¥23,773,645	29.33	¥ 397,981	¥ 468,629	

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

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

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

(Millions of yen, %)

As of September 30, 2023												
a	b	c	d	e	f	g	h	i	j	k	l	
Specialized lending under slotting criteria approach												
Other than HVCRE												
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	RW	Exposure amount					RWA	Expected losses	
					P F	O F	C F	I P R E	Total			
Strong	Less than 2.5 years	¥ -	¥ -	50%	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -
	Equal to or more than 2.5 years	-	4,090	70%	-	3,067	-	-	3,067	2,147	12	
Good	Less than 2.5 years	1,024	-	70%	-	1,025	-	-	1,025	717	4	
	Equal to or more than 2.5 years	0	-	90%	-	0	-	-	0	0	0	
Satisfactory		7,637	1,308	115%	-	8,619	-	-	8,619	9,912	241	
Weak		49,170	28,789	250%	-	70,831	-	-	70,831	177,077	5,666	
Default		6,796	-	-	-	7,983	-	-	7,983	-	3,991	
Total		¥ 64,629	¥ 34,188	-	¥ -	¥ 91,526	¥ -	¥ -	¥ 91,526	¥ 189,855	¥ 9,915	
HVCRE												
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	RW						Exposure amount	RWA	Expected losses
Strong	Less than 2.5 years	¥ 166,919	¥ 3,101	70%						¥ 169,282	¥ 118,497	¥ 677
	Equal to or more than 2.5 years	174,194	105,385	95%						253,278	240,614	1,013
Good	Less than 2.5 years	25,928	2,520	95%						27,827	26,436	111
	Equal to or more than 2.5 years	19,670	3,165	120%						22,060	26,472	88
Satisfactory		-	-	140%						-	-	-
Weak		-	-	250%						-	-	-
Default		-	-	-						-	-	-
Total		¥ 386,714	¥ 114,171	-						¥ 472,450	¥ 412,021	¥ 1,889
Equity exposures under the market-based approach etc.												
Equity exposures under the market-based approach												
Categories		On-balance sheet amount	Off-balance sheet amount	RW						Exposure amount	RWA	
Exchange-traded equity exposures		¥ 1,030,201	¥ 648,197	300%						¥ 1,678,398	¥ 5,035,196	
Private equity exposures		101,827	2,941	400%						104,016	416,064	
Other equity exposures		-	-	-						-	-	
Total		1,132,029	651,139	-						1,782,415	5,451,261	
Equity exposures to which a risk weight of 100% is applied												
Equity exposures to which a risk weight of 100% is applied		¥ 6,127	¥ -	100%						¥ 6,127	¥ 6,127	

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

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

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(Millions of yen, %)

As of September 30, 2024											
a	b	c	d	e	f	g	h	i	j	k	l
Specialized lending under slotting criteria approach											
Other than HVCRE											
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	RW	Exposure amount					RWA	Expected losses
					P F	O F	C F	I P R E	Total		
Strong	Less than 2.5 years	¥ -	¥ -	50%	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -
	Equal to or more than 2.5 years	6,000	3,414	70%	-	7,366	-	-	7,366	5,156	29
Good	Less than 2.5 years	965	-	70%	-	965	-	-	965	675	3
	Equal to or more than 2.5 years	3	-	90%	-	3	-	-	3	3	0
Satisfactory		117	-	115%	-	117	-	-	117	134	3
Weak		47,187	30,794	250%	-	59,504	-	-	59,504	148,762	4,760
Default		6,795	-	-	-	7,983	-	-	7,983	-	3,991
Total		¥ 61,069	¥ 34,208	-	¥ -	¥ 75,940	¥ -	¥ -	¥ 75,940	¥ 154,732	¥ 8,788
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	¥ 60,718	¥ 4,267	70%				¥ 62,305	¥ 43,613	¥ 249	
	Equal to or more than 2.5 years	283,411	174,294	95%				351,868	334,275	1,407	
Good	Less than 2.5 years	1,503	19,555	95%				3,458	3,285	13	
	Equal to or more than 2.5 years	6,608	1,636	120%				7,262	8,715	29	
Satisfactory		10,000	-	140%				10,000	14,000	280	
Weak		-	-	250%				-	-	-	
Default		-	-	-				-	-	-	
Total		¥ 362,241	¥ 199,753	-				¥ 434,895	¥ 403,890	¥ 1,979	

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

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

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

(3) Credit Risk under Standardized Approach

(i) Quantitative Disclosure on Credit Risk under Standardized Approach

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

		(Millions of yen)										
		As of September 30, 2023										
		Credit exposures amount (post CCF and post-CRM)										
Asset classes	Risk weight	a	b	c	d	e	f	g	h	i	j	k
		0%	10%	20%	35%	50%	75%	100%	150%	250%	1250%	Total
1	Cash	¥ 283	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ 283
2	Japanese sovereigns and Bank of Japan	1,014,110	-	-	-	-	-	-	-	-	-	1,014,110
3	Foreign central sovereigns and central banks	137,902	-	99,922	-	154,172	-	62,406	-	-	-	454,404
4	Bank for International Settlements, etc.	-	-	-	-	-	-	-	-	-	-	-
5	Japanese non-central governmental PSEs	802	-	-	-	-	-	-	-	-	-	802
6	Non-central governmental PSEs other than foreign central sovereigns, etc.	-	-	5,098	-	0	-	2	-	-	-	5,101
7	International development banks	-	-	-	-	-	-	-	-	-	-	-
8	Japan Finance Organization for Municipalities	-	-	-	-	-	-	-	-	-	-	-
9	Japanese government institutions	-	1,461	-	-	-	-	-	-	-	-	1,461
10	Three regional public sectors of Japan	-	-	-	-	-	-	-	-	-	-	-
11	Financial institutions and business operators conducting the type I financial instruments business	-	-	431,192	-	137,923	-	67,725	-	-	-	636,841
12	Corporates, etc.	-	-	-	-	-	-	2,127,475	-	-	-	2,127,475
13	Regulatory retail portfolios and individuals	-	-	-	-	-	-	-	-	-	-	-
14	Mortgage housing loan	-	-	-	-	-	-	-	-	-	-	-
15	Real estate acquisition business, etc.	-	-	-	-	-	-	-	-	-	-	-
16	Claims past due for 3 months or more (excluding mortgage housing loan)	-	-	-	-	23	-	9	27	-	-	59
17	Claims past due for 3 months or more regarding mortgage housing loan	-	-	-	-	-	-	-	-	-	-	-
18	Bills in process of collection	-	-	-	-	-	-	-	-	-	-	-
19	With guarantee of Credit Guarantee Corporations, etc.	-	-	-	-	-	-	-	-	-	-	-
20	With guarantee of Regional Economy Vitalization Corporation of Japan	-	-	-	-	-	-	-	-	-	-	-
21	Investments, etc.(excluding significant investments)	-	-	-	-	-	-	-	-	-	-	-
22	Total	¥1,153,099	¥ 1,461	¥536,213	¥ -	¥292,120	¥ -	¥2,257,619	¥ 27	¥ -	¥ -	¥4,240,542

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

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(B) CR5a: Standardized Approach - Exposures by Asset Classes and Risk Weights

(Millions of yen)

As of September 30, 2024																			
No.	Asset classes	Risk weight	Credit exposures amount (post CCF and post-CRM)																
			0%	20%	50%	100%	150%	Other	Total										
1a	Japanese sovereigns and Bank of Japan	¥	1,039,950	¥	–	¥	–	¥	–	¥	–	¥	–	¥	–	¥	–	¥	1,039,950
1b	Foreign central sovereigns and central banks		96,792		58,460		185,265		112,090		–		–		–		–		452,609
1c	Bank for International Settlements, etc.		8		–		–		–		–		–		–		–		8
			0%	10%	20%	50%	100%	150%	Other	Total									
2a	Japanese non-central governmental PSEs		621		–		–		–		–		–		–		–		621
2b	Foreign non-central governmental PSEs		–		–		5,623		–		7,015		–		–		–		12,638
2c	Japan Finance Organization for Municipalities		–		1		–		–		–		–		–		–		1
2d	Japanese government institutions		–		2,598		3		–		–		–		–		–		2,601
2e	Three regional public sectors of Japan		–		–		–		–		–		–		–		–		–
			0%	20%	30%	50%	100%	150%	Other	Total									
3	International development banks		–		–		–		–		–		–		–		–		–
			20%	30%	40%	50%	75%	100%	150%	Other	Total								
4	Financial institutions, Type I Financial Instruments Business Operators, and insurance companies		431,561		186,432		123,713		78,572		0		1,484		12,164		–		833,929
	of which: Type I Financial Instruments Business Operators, and insurance companies		924		4,763		49		61		0		–		40		–		5,840
			10%	15%	20%	25%	35%	50%	100%	Other	Total								
5	Covered bonds		–		–		–		–		–		–		–		–		–
			20%	50%	75%	80%	85%	100%	130%	150%	Other	Total							
6	Corporates, etc. (including specialised lending)		24,017		45,476		107,399		–		35,357		1,916,548		–		–		2,128,800
	of which: specialised lending		–		–		–		–		–		–		–		–		–
			100%	150%	250%	400%	Other	Total											
7a	Subordinated debt and other capital		–		–		–		–		–		–		–		–		–
7b	Equity		2,734,514		–		–		–		–		–		–		–		2,734,514
			45%	75%	100%	Other	Total												
8	SMEs and individuals		–		–		–		–		–		–		–		–		–

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

As of September 30, 2024											
No.	Asset classes	Risk weight	Credit exposures amount (post CCF and post-CRM)								
			20%	25%	30%	40%	50%	70%	75%	Other	Total
9a	Real estate - of which: general residential real estate (general RRE)		-	-	-	-	-	-	-	-	-
			20%	31.25%	37.5%	50%	62.5%	/	/	Other	Total
	of which: second and lower ranking liens that meet the eligibility requirements		-	-	-	-	-	/	/	-	-
			30%	35%	45%	60%	75%	105%	150%	Other	Total
9b	Real estate - of which: income-producing residential real estate (IPRRE)		-	-	-	-	-	-	-	-	-
			30%	43.75%	56.25%	75%	93.75%	/	/	Other	Total
	of which: second and lower ranking liens that meet the eligibility requirements		-	-	-	-	-	/	/	-	-
			70%	90%	110%	150%	Other	Total			
9c	Real estate - of which: general commercial real estate (general CRE)		-	-	-	-	-	-	-	-	-
			70%	112.5%	/	/	Other	Total			
	of which: second and lower ranking liens that meet the eligibility requirements		-	-	/	/	-	-	-	-	
			60%	Other	Total						
9d	Real estate - of which: income-producing commercial real estate (IPCRE)		-	-	-	-	-	-	-	-	
			60%	Other	Total						
	of which: second and lower ranking liens that meet the eligibility requirements		-	-	-	-	-	-	-	-	
			100%	150%	Other	Total					
9e	Real estate - of which: land acquisition, development and construction (ADC)		-	-	-	-	-	-	-	-	
			50%	100%	150%	Other	Total				
10a	Claims past due (excluding general RRE)		-	0	5,922	-	-	-	-	5,922	
10b	Claims past due relating to general RRE		-	-	-	-	-	-	-	-	
			0%	10%	20%	Other	Total				
11a	Cash		1,183	-	-	-	-	-	-	1,183	
11b	Bills in process of collection		-	-	-	-	-	-	-	-	
	With guarantee of Credit Guarantee Corporation, etc.		-	-	-	-	-	-	-	-	
	With guarantee of Regional Economy Vitalization Corporation of Japan		-	-	-	-	-	-	-	-	

Note: For equity exposures, when the risk weight applied under the internal ratings-based approach and the risk weight applied under the standardized approach are the same, the standardized approach is deemed to be applied.

Basel Pillar 3 Disclosures
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(C) CR5b: Standardized Approach - Exposure Amounts and CCFs Applied to Off-balance Sheet Exposures by Risk Weight Bands

(Millions of yen)

		As of September 30, 2024			
		a	b	c	d
No.	Risk weight	On-balance sheet exposure	Off-balance sheet exposure (pre-CCF)	Weighted average CCF	Exposure (post-CCF and post-CRM)
1	Less than 40%	¥ 1,765,835	¥ 208,444	10.00	¥ 1,847,255
2	40% - 70%	423,736	37,766	23.30	433,028
3	75%	84,873	56,226	40.06	107,399
	80%	-	-	-	-
4	85%	35,329	27	100.00	35,357
5	90% - 100%	4,470,555	393,933	48.13	4,771,654
6	105% - 130%	-	-	-	-
7	150%	18,086	-	-	18,086
8	250%	-	-	-	-
9	400%	-	-	-	-
10	1250%	-	-	-	-
11	Total exposures	¥ 6,798,416	¥ 696,399	59.89	¥ 7,212,782

Note: For equity exposures, when the risk weight applied under the internal ratings-based approach and the risk weight applied under the standardized approach are the same, the standardized approach is deemed to be applied.

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(4) Credit Risk Mitigation Techniques

(i) Quantitative Disclosure on Credit Risk Mitigation Techniques

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

(A) CR3: Credit Risk Mitigation Techniques - Overview

(Millions of yen)

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

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

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

(Millions of yen)

		As of September 30, 2024				
		a	b	c	d	e
		Exposures unsecured	Exposures secured	Exposures secured by collateral	Exposures secured by financial guarantees	Exposures secured by credit derivatives
1	Loans	¥ 69,081,498	¥ 17,334,080	¥ 7,349,561	¥ 6,874,698	-
2	Debt securities	30,196,369	847,756	362,572	374,601	-
3	Other on balance debt assets	76,126,944	58,512	1,166	53,849	-
4	Total (1+2+3)	¥ 175,404,812	¥ 18,240,349	¥ 7,713,301	¥ 7,303,149	¥ -
5	Of which defaulted	220,921	365,801	119,750	61,769	-

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

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

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

(Millions of yen, except percentages)

Asset classes		As of September 30, 2023							
		a		b		c		e	f
		Exposures before CCF and CRM		Exposures post-CCF and CRM		On-balance sheet amount	Off-balance sheet amount		
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount			RWA	RWA density
1	Cash	¥ 283	¥ -	¥ 283	¥ -	¥ -	-	0.00	
2	Japanese sovereigns and Bank of Japan	1,014,110	-	1,014,110	-	-	-	0.00	
3	Foreign central sovereigns and central banks	454,404	-	454,404	-	159,477	35.09		
4	Bank for International Settlements, etc.	-	-	-	-	-	-	-	
5	Japanese non-central governmental PSEs	802	-	802	-	-	-	0.00	
6	Non-central governmental PSEs other than foreign central sovereigns, etc.	5,101	-	5,101	-	1,022	20.03		
7	International development banks	-	-	-	-	-	-	-	
8	Japan Finance Organization for Municipalities	-	-	-	-	-	-	-	
9	Japanese government institutions	1,461	-	1,461	-	146	10.00		
10	Three regional public sectors of Japan	-	-	-	-	-	-	-	
11	Financial institutions and business operators conducting the type I financial instruments business	551,371	192,188	540,585	96,256	222,925	35.00		
12	Corporates, etc.	1,849,197	374,203	1,842,484	284,990	2,127,475	100.00		
13	Regulatory retail portfolios and individuals	-	-	-	-	-	-	-	
14	Mortgage housing loan	-	-	-	-	-	-	-	
15	Real estate acquisition business, etc.	-	-	-	-	-	-	-	
16	Claims past due for 3 months or more (excluding mortgage housing loan)	59	-	59	-	62	103.45		
17	Claims past due for 3 months or more regarding mortgage housing loan	-	-	-	-	-	-	-	
18	Bills in process of collection	-	-	-	-	-	-	-	
19	With guarantee of Credit Guarantee Corporation, etc.	-	-	-	-	-	-	-	
20	With guarantee of Regional Economy Vitalization Corporation of Japan	-	-	-	-	-	-	-	
21	Investments, etc.(excluding significant investments)	-	-	-	-	-	-	-	
22	Total	¥ 3,876,794	¥ 566,392	¥ 3,859,295	¥ 381,247	¥ 2,511,109	59.21		

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(Millions of yen, except percentages)

		As of September 30, 2024											
		a		b		c		d		e		f	
		Exposures before CCF and CRM				Exposures post-CCF and CRM							
Asset classes		On-balance sheet amount		Off-balance sheet amount		On-balance sheet amount		Off-balance sheet amount		RWA		RWA density	
1a	Japanese sovereigns and Bank of Japan	¥	1,039,950	¥	–	¥	1,039,950	¥	–	¥	–		–
1b	Foreign central sovereigns and central banks		452,609		–		452,609		–		216,415		47.81
1c	Bank for International Settlements, etc.		8		–		8		–		–		–
2a	Japanese non-central governmental PSEs		621		–		621		–		–		–
2b	Foreign non-central governmental PSEs		12,156		4,814		12,156		481		8,139		64.40
2c	Japan Finance Organization for Municipalities		1		–		1		–		0		10.00
2d	Japanese government institutions		2,601		–		2,601		–		260		10.01
2e	Three regional public sectors of Japan		–		–		–		–		–		–
3	International development banks		–		–		–		–		–		–
4	Financial institutions, Type I Financial Instruments Business Operators, and insurance companies		744,198		244,248		744,198		89,730		250,745		30.06
	Financial institutions, Type I Financial Instruments Business Operators, and insurance companies		5,840		–		5,840		–		1,725		29.54
5	Covered bonds		–		–		–		–		–		–
6	Corporates, etc. (including specialised lending) of which: specialised lending		1,801,904		447,336		1,801,904		326,895		2,052,619		96.42
	of which: specialised lending		–		–		–		–		–		–
7a	Subordinated debt and other capital		–		–		–		–		–		–
7b	Equity		2,737,257		–		2,734,514		–		2,734,514		100.00
8	SMEs and individuals		–		–		–		–		–		–
	of which: transactors		–		–		–		–		–		–
9	Real estate		–		–		–		–		–		–
	of which: general residential real estate (general RRE)		–		–		–		–		–		–
	of which: income-producing residential real estate (IPRRE)		–		–		–		–		–		–
	of which: general commercial real estate (general CRE)		–		–		–		–		–		–
	of which: income-producing commercial real estate (IPCRE)		–		–		–		–		–		–
	of which: land acquisition, development and construction (ADC)		–		–		–		–		–		–
10a	Claims past due (excluding general RRE)		5,922		–		5,922		–		8,883		150.00
10b	Claims past due relating to general RRE		–		–		–		–		–		–
11a	Cash		1,183		–		1,183		–		–		–
11b	Bills in process of collection		–		–		–		–		–		–
	With guarantee of Credit Guarantee Corporation, etc.		–		–		–		–		–		–
	With guarantee of Regional Economy Vitalization Corporation of Japan		–		–		–		–		–		–
12	Total	¥	6,798,416	¥	696,399	¥	6,795,674	¥	417,107	¥	5,271,579		73.08

Note: For equity exposures, when the risk weight applied under the internal ratings-based approach and the risk weight applied under the standardized approach are the same, the standardized approach is deemed to be applied.

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

		(Millions of yen)	
		As of September 30, 2024	
		a	b
Portfolios		Pre-credit derivatives RWA	Actual RWA
1	Sovereign - FIRB	¥ -	¥ -
2	Sovereign - AIRB	595,770	595,770
3	Banks - FIRB	2,306,586	2,306,586
4	Banks - AIRB	-	-
5	Corporate (except Specialized lending) - FIRB	20,915,620	20,909,814
6	Corporate (except Specialized lending) - AIRB	6,631,193	6,631,193
7	Specialized lending - FIRB	558,623	558,623
8	Specialized lending - AIRB	2,886,415	2,886,415
9	Retail - qualifying revolving retail exposures (QRRE)	419,329	419,329
10	Retail - residential mortgage exposures	1,583,542	1,583,542
11	Other retail exposures	302,111	302,111
12	Purchased receivables - FIRB	564,346	564,346
13	Purchased receivables - AIRB	296,012	296,012
14	Total	¥ 37,059,552	¥ 37,053,745

(5) Equity Investments in Funds

		(Millions of yen)	
		As of September 30, 2023	As of September 30, 2024
		Exposure	Exposure
	Equity investments in funds - Look-through approach	¥ 2,809,886	¥ 2,593,660
	Equity investments in funds - Mandate-based approach	-	-
	Equity investments in funds - Simple approach (subject to 250% RW)	-	111,411
	Equity investments in funds - Simple approach (subject to 400% RW)	214,196	34,526
	Equity investments in funds - Fall-back approach	10,633	20,677
	Total	¥ 3,034,716	¥ 2,760,275

■ 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, 2023					
		a	b	c	d	e	f
		Replacement cost	Potential future exposure	EEPE	Alpha used for computing regulatory EAD	EAD post-CRM	RWA
1	SA-CCR	¥ -	¥ -	/	1.4	¥ -	¥ -
	Current Exposure Method	775,860	763,528	/	/	1,539,389	498,549
2	Expected Positive Exposure Method	/	/	2,806,727	1.4	3,929,418	902,611
3	Simple Approach for credit risk mitigation	/	/	/	/	88,634	42,805
4	Comprehensive Approach for credit risk mitigation	/	/	/	/	18,327,837	1,908,000
5	VAR for SFTs	/	/	/	/	-	-
6	Total	/	/	/	/	/	¥ 3,351,967

(Millions of yen)

		As of September 30, 2024					
		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	¥ 463,807	¥ 521,993	/	1.4	¥ 1,379,674	¥ 598,328
	Current Exposure Method	-	-	/	/	-	-
2	Expected Positive Exposure Method	/	/	2,812,655	1.4	3,937,717	836,834
3	Simple Approach for credit risk mitigation	/	/	/	/	346,742	147,623
4	Comprehensive Approach for credit risk mitigation	/	/	/	/	15,450,371	1,428,616
5	VAR for SFTs	/	/	/	/	-	-
6	Total	/	/	/	/	/	¥ 3,011,402

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

(Millions of yen)

		As of September 30, 2023	
		a	b
		EAD post-CRM	RWA
1	Total portfolios subject to the Advanced CVA capital charge	¥ -	¥ -
2	(i) VAR component (including the 3×multiplier)	/	-
3	(ii) Stressed VAR component (including the 3×multiplier)	/	-
4	All portfolios subject to the Standardized CVA capital charge	5,349,986	1,741,189
5	Total subject to the CVA capital charge	¥ 5,349,986	¥ 1,741,189

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

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

(Millions of yen)

		As of September 30, 2023											
		a	b	c	d	e	f	g	h	i			
		Credit exposures amount (post CCF and post-CRM)											
Risk weight		0%	10%	20%	50%	75%	100%	150%	Other	Total			
Regulatory portfolio													
1	Japanese sovereigns and Bank of Japan	¥ 10,601	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ 10,601	
2	Foreign central sovereigns and central banks	11,183	-	14,761	4,149	-	1,850	17,829	-	-	-	49,774	
3	Bank for International Settlements, etc.	26	-	-	-	-	-	-	-	-	-	26	
4	Japanese non-central governmental PSEs	-	-	-	-	-	-	-	-	-	-	-	
5	Non-central governmental PSEs other than foreign central sovereigns, etc.	-	-	57,268	3,862	-	5,111	-	-	-	-	66,242	
6	International development banks	1,075	-	-	-	-	-	-	-	-	-	1,075	
7	Japan Finance Organization for Municipalities	-	-	-	-	-	-	-	-	-	-	-	
8	Japanese government institutions	-	838	-	-	-	-	-	-	-	-	838	
9	Three regional public sectors of Japan	-	-	-	-	-	-	-	-	-	-	-	
10	Financial institutions and business operators conducting the type I financial instruments business	-	-	808,756	28,791	-	60,652	-	-	-	-	898,200	
11	Corporates, etc.	-	-	-	-	-	1,429,714	-	-	-	-	1,429,714	
12	Regulatory retail portfolios and individuals	-	-	-	-	-	-	-	-	-	-	-	
13	Other assets	-	-	-	-	-	-	-	-	-	-	-	
14	Total	¥ 22,886	¥ 838	¥ 880,786	¥ 36,802	¥ -	¥ 1,497,330	¥ 17,829	¥ -	¥ -	¥ -	¥ 2,456,474	

(Millions of yen)

		As of September 30, 2024															
		a	b	c	d	e	f	g	h	i	j	k	l	m	n		
		Credit exposures amount (post CCF and post-CRM)															
Risk weight		0%	10%	20%	30%	40%	50%	75%	80%	95%	100%	130%	150%	Other	Total		
Regulatory portfolio																	
1	Japanese sovereigns and Bank of Japan	¥ 91,040	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ 91,040	
2	Foreign central sovereigns and central banks	27,281	-	6,691	-	-	6,395	-	-	-	1,930	-	-	-	-	42,298	
3	Bank for International Settlements, etc.	8,078	-	-	-	-	-	-	-	-	-	-	-	-	-	8,078	
4	Japanese non-central governmental PSEs	3,556	-	-	-	-	-	-	-	-	-	-	-	-	-	3,556	
5	Non-central governmental PSEs other than foreign central sovereigns, etc.	-	-	23,784	-	-	1,698	-	-	-	2,955	-	-	-	-	28,438	
6	International development banks	7,952	-	-	-	-	-	-	-	-	-	-	-	-	-	7,952	
7	Japan Finance Organization for Municipalities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
8	Japanese government institutions	-	7,456	-	-	-	-	-	-	-	-	-	-	-	-	7,456	
9	Three regional public sectors of Japan	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
10	Financial institutions and business operators conducting the type I financial instruments business	-	46,714	311,590	489,054	131,757	32,936	-	-	-	100,194	-	134,300	-	-	1,246,548	
11	Corporates, etc.	-	69,010	65,146	-	-	85,482	9,012	-	1,079	1,045,934	-	1,338	-	-	1,277,005	
12	Regulatory retail portfolios and individuals	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
13	Other assets	-	-	-	-	-	-	-	-	-	593	-	-	-	-	593	
14	Total	¥ 137,908	¥ 123,181	¥ 407,213	¥ 489,054	¥ 131,757	¥ 126,512	¥ 9,012	¥ -	¥ 1,079	¥ 1,151,608	¥ -	¥ 135,639	¥ -	¥ -	¥ 2,712,968	

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

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

(-Continued)

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

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

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

CCR4: IRB - CCR Exposures by Portfolio and PD Scale (Advanced internal ratings-based (A-IRB) approach)

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

As of September 30, 2024

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	¥ 13,112,670	0.00	0.0	36.78	4.4	¥ 143,378	1.09
2	0.15 to <0.25	386	0.18	0.0	36.78	1.0	91	23.59
3	0.25 to <0.50	2,156	0.41	0.0	36.78	4.9	1,612	74.75
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	201	1.23	0.0	36.78	1.0	131	65.47
6	2.50 to <10.00	-	-	-	-	-	-	-
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	13,115,414	0.00	0.0	36.78	4.4	145,213	1.10
Banks								
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	-	-	-	-	-	-	-
Corporate								
1	0.00 to <0.15	329,890	0.09	0.4	36.70	1.0	48,004	14.55
2	0.15 to <0.25	50,810	0.18	0.6	36.02	1.0	11,999	23.61
3	0.25 to <0.50	43,431	0.41	0.5	36.38	0.9	16,389	37.73
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	72,112	1.13	0.5	36.29	0.9	44,038	61.06
6	2.50 to <10.00	29,896	2.85	0.2	35.62	0.4	26,679	89.23
7	10.00 to <100.00	920	12.95	0.0	34.05	1.0	1,356	147.33
8	100.00 (Default)	357	100.00	0.0	31.34	1.0	91	25.60
9	Sub-total	¥ 527,419	0.51	2.5	36.48	0.9	¥ 148,558	28.16

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

(-Continued)

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

		As of September 30, 2024						
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	¥ 403	0.13	0.0	22.49	1.0	¥ 41	10.20
2	0.15 to <0.25	3,104	0.18	0.4	30.06	1.0	528	17.02
3	0.25 to <0.50	10,312	0.41	0.3	34.72	1.0	4,076	39.53
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	2,495	1.07	0.3	30.03	1.0	1,038	41.61
6	2.50 to <10.00	1,040	2.73	0.1	27.44	1.0	551	52.99
7	10.00 to <100.00	1,110	12.95	0.0	26.83	1.0	1,131	101.91
8	100.00 (Default)	186	100.00	0.0	32.10	1.0	51	27.46
9	Sub-total	18,654	2.33	1.3	32.15	1.0	7,419	39.77
Specialized Lending								
1	0.00 to <0.15	111,098	0.11	0.2	39.70	1.0	19,345	17.41
2	0.15 to <0.25	18,388	0.18	0.0	36.78	1.0	4,338	23.59
3	0.25 to <0.50	53,011	0.41	0.0	36.78	1.0	20,271	38.23
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	39,430	0.96	0.0	36.78	1.0	22,917	58.12
6	2.50 to <10.00	2,983	3.08	0.0	47.43	1.0	3,437	115.22
7	10.00 to <100.00	309	12.95	0.0	36.78	1.0	492	159.14
8	100.00 (Default)	1,161	100.00	0.0	47.72	1.0	622	53.62
9	Sub-total	226,384	0.90	0.3	38.41	1.0	71,426	31.55
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	262	1.74	0.5	30.98	/	100	38.53
6	2.50 to <10.00	4	3.59	0.0	35.04	/	2	50.05
7	10.00 to <100.00	7	14.62	0.0	23.11	/	3	43.90
8	100.00 (Default)	0	100.00	0.0	26.22	/	0	11.20
9	Sub-total	274	2.27	0.6	30.82	/	106	38.81
Total (all portfolios)		¥ 13,888,148	0.04	4.9	36.78	4.2	¥ 372,723	2.68

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

CCR4: IRB - CCR Exposures by Portfolio and PD Scale (Foundation internal ratings-based (F-IRB) approach)

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

		As of September 30, 2024						
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	¥ -	-	-	-	-	¥ -	-
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	-	-	-	-	-	-	-
Banks								
1	0.00 to <0.15	2,558,239	0.05	0.3	45.00	1.6	512,203	20.02
2	0.15 to <0.25	1,273	0.18	0.0	45.00	1.0	408	32.05
3	0.25 to <0.50	14,619	0.41	0.0	45.00	1.0	7,256	49.64
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	14,665	1.25	0.0	45.00	1.0	14,464	98.63
6	2.50 to <10.00	6,075	2.75	0.0	45.00	0.9	6,468	106.46
7	10.00 to <100.00	-	-	-	-	-	-	-
8	100.00 (Default)	-	-	-	-	-	-	-
9	Sub-total	2,594,872	0.06	0.4	45.00	1.6	540,801	20.84
Corporate								
1	0.00 to <0.15	1,680,153	0.07	1.9	39.99	1.0	252,280	15.01
2	0.15 to <0.25	97,711	0.18	0.3	39.96	1.0	27,586	28.23
3	0.25 to <0.50	57,144	0.41	0.1	39.99	1.0	24,136	42.23
4	0.50 to <0.75	-	-	-	-	-	-	-
5	0.75 to <2.50	41,592	1.41	0.1	39.90	1.0	30,440	73.18
6	2.50 to <10.00	36,886	3.30	0.1	40.00	1.0	37,203	100.85
7	10.00 to <100.00	4,060	12.95	0.0	40.00	1.0	7,031	173.19
8	100.00 (Default)	942	100.00	0.0	-	1.0	-	-
9	Sub-total	¥ 1,918,491	0.26	2.8	39.97	1.0	¥ 378,679	19.73

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

(-Continued)

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

		As of September 30, 2024						
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	¥ -	-	-	-	-	¥ -	-
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	-	-	-	-	-	-	-
Specialized Lending								
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								
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	-	-	-	-	/	-	-
6	2.50 to <10.00	-	-	-	-	/	-	-
7	10.00 to <100.00	-	-	-	-	/	-	-
8	100.00 (Default)	-	-	-	-	/	-	-
9	Sub-total	-	-	-	-	/	-	-
Total (all portfolios)		¥ 4,513,364	0.15	3.2	42.86	1.3	¥ 919,480	20.37

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

(Millions of yen)

		As of September 30, 2024											
		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	Segregated	Unsegregated	Segregated	Unsegregated	Fair value of collateral received	Fair value of posted collateral		
1	Cash – domestic currency	¥	–	¥	1,470,233	¥	596,464	¥	1,092,581	¥	4,707,473	¥	10,085,315
2	Cash – other currencies		–		2,719,820		–		1,477,301		34,461,652		13,853,267
3	Domestic sovereign debt		43,640		903,195		197,650		680,093		9,611,290		12,969,780
4	Other sovereign debt		31,173		851,656		–		405,701		16,404,330		20,435,477
5	Government agency debt		34		5,895		–		2,026		262,693		5,596,772
6	Corporate bonds		–		273,743		–		3,209		2,425,336		4,858,057
7	Equity securities		–		222,347		–		326,289		3,081,487		3,835,236
8	Other collateral		–		1,019		–		651,629		1,353,194		2,682,017
9	Total	¥	74,848	¥	6,447,912	¥	794,114	¥	4,638,833	¥	72,307,459	¥	74,315,923

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

(F) ENC1: Status of Encumbered Assets

(Millions of yen)

		As of September 30, 2024			
		a	b	c	d
		The amount of assets pledged as collateral	The amount of assets not pledged as collateral	Total	of which: Securitization exposures
1	Cash and Due from Banks	¥ 18,330	¥ 71,602,229	¥ 71,620,559	¥ —
2	Call Loans and Bills Purchased	—	1,121,682	1,121,682	—
3	Receivables under Resale Agreements	—	22,657,784	22,657,784	—
4	Guarantee Deposits Paid under Securities Borrowing Transactions	—	2,177,103	2,177,103	—
5	Other Debt Purchased	—	3,690,073	3,690,073	1,489,900
6	Trading Assets	7,252,528	14,315,246	21,567,775	—
7	Money Held in Trust	—	612,755	612,755	—
8	Securities	19,059,335	19,128,806	38,188,142	599,760
9	Loans and Bills Discounted	8,672,097	83,681,912	92,354,009	5,263,650
10	Foreign Exchange Assets	—	2,212,641	2,212,641	—
11	Derivatives other than for Trading Assets	—	2,845,012	2,845,012	—
12	Other Assets	1,747,876	4,631,792	6,379,668	18,269
13	Tangible Fixed Assets	—	1,093,441	1,093,441	—
14	Intangible Fixed Assets	—	755,656	755,656	—
15	Net Defined Benefit Asset	—	863,709	863,709	—
16	Deferred Tax Assets	—	83,115	83,115	—
17	Customers' Liabilities for Acceptances and Guarantees	—	9,861,424	9,861,424	—
18	Reserves for Possible Losses on Loans	—	(729,659)	(729,659)	—
19	Reserve for Possible Losses on Investments	—	(5)	(5)	—
20	Total	¥ 36,750,168	¥ 240,604,723	¥ 277,354,891	¥ 7,371,581

(G) CCR6: Credit Derivatives Exposures

(Millions of yen)

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

(Millions of yen)

		As of September 30, 2024	
		a	b
		Protection bought	Protection sold
Notionals			
1	Single-name credit default swaps	¥ 3,579,318	¥ 3,074,378
2	Index credit default swaps	7,956,426	7,556,817
3	Total return swaps	943,687	382,477
4	Credit options	—	—
5	Other credit derivatives	—	—
6	Total notionals	¥ 12,479,432	¥ 11,013,673
Fair values			
7	Positive fair value (asset)	48,719	205,942
8	Negative fair value (liability)	(227,865)	(17,690)

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 Status of Mizuho Financial Group's Consolidated Capital Adequacy

(H) CCR8: Exposures to Central Counterparties

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

		(Millions of yen)		
		As of September 30, 2024		
		a		b
		EAD (post-CRM)		RWA
		¥	/ ¥	
1	Exposures to QCCPs (total)			219,055
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which		1,273,506	25,472
3	(i) OTC derivatives		520,302	10,407
4	(ii) Exchange-traded derivatives		180,833	3,616
5	(iii) Securities financing transactions		572,370	11,447
6	(iv) Netting sets where cross-product netting has been approved		-	-
7	Segregated initial margin		772,609	/
8	Non-segregated initial margin		141,229	2,824
9	Pre-funded default fund contributions		645,415	190,758
10	Unfunded default fund contributions		-	-
11	Exposures to non-QCCPs (total)		/	3,430
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which		19	19
13	(i) OTC derivatives		-	-
14	(ii) Exchange-traded derivatives		-	-
15	(iii) Securities financing transactions		19	19
16	(iv) Netting sets where cross-product netting has been approved		-	-
17	Segregated initial margin		-	/
18	Non-segregated initial margin		3,410	3,410
19	Pre-funded default fund contributions		-	-
20	Unfunded default fund contributions		-	-

■ CVA Risk

(1) Quantitative Disclosure on CVA Risk

(A) CVA1: The Reduced Basic Approach for CVA (BA-CVA)

		(Millions of yen)	
		As of September 30, 2024	
		a	b
		Components	CVA risk equivalent
1	Aggregation of systematic components of CVA risk	¥ 157,137	/
2	Aggregation of idiosyncratic components of CVA risk	27,657	/
3	Total	/ ¥	54,039

(B) CVA2: The Full Basic Approach for CVA (BA-CVA)

		(Millions of yen)	
		As of September 30, 2024	
		a	
		CVA risk equivalent	
1	K Reduced	¥	61,115
2	K Hedged		56,656
3	Total	¥	57,771

(C) CVA3: The Standardized Approach for CVA (SA-CVA)

		(Millions of yen, number)	
		As of September 30, 2024	
		a	b
		CVA risk equivalent	Number of counterparties
1	Interest rate risk	¥ 4,252	/
2	Foreign exchange risk	4,889	/
3	Reference credit spread risk	-	/
4	Equity risk	-	/
5	Commodity risk	-	/
6	Counterparty credit spread risk	31,216	/
7	Total	¥ 40,359	7,194

(D) CVA4: CVA risk equivalent Flow Statements of CVA Risk Exposures

		(Millions of yen)	
		As of September 30, 2024	
		CVA risk equivalent	
1	CVA as of September 30, 2023	¥	153,098
2	CVA as of September 30, 2024	¥	152,169
	Key drivers of the change	As a result of the decrease in EAD, the CVA risk equivalent of BA-CVA decreased and the total amount CVA risk equivalent decreased.	

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

(Millions of yen)

		As of September 30, 2024																	
		a			b			c											
		Bank acts as originator			Bank acts as sponsor			Banks acts as investor											
Type of Underlying Assets		Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total									
1	Retail (total) - of which	¥	-	¥	-	¥	-	¥	2,576,904	¥	-	¥	2,576,904	¥	3,124,748	¥	-	¥	3,124,748
2	residential mortgage	-	-	-	78,125	-	78,125	489,463	-	-	489,463	-	-	-	-	-	-	489,463	
3	credit card	-	-	-	1,187,731	-	1,187,731	7,150	-	-	7,150	-	-	-	-	-	-	7,150	
4	other retail exposures	-	-	-	1,311,047	-	1,311,047	2,628,134	-	-	2,628,134	-	-	-	-	-	-	2,628,134	
5	re-securitization	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
6	Wholesale (total) - of which	288,984	-	288,984	543,257	-	543,257	4,973,343	-	-	4,973,343	-	-	-	-	-	-	4,973,343	
7	loans to corporates	288,984	-	288,984	316,388	-	316,388	2,872,086	-	-	2,872,086	-	-	-	-	-	-	2,872,086	
8	commercial mortgage	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
9	lease and receivables	-	-	-	119,011	-	119,011	1,514,103	-	-	1,514,103	-	-	-	-	-	-	1,514,103	
10	other wholesale	-	-	-	107,856	-	107,856	587,153	-	-	587,153	-	-	-	-	-	-	587,153	
11	re-securitization	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

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

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

(Millions of yen)

		As of September 30, 2023																										
		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		
Type of Underlying Assets		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	¥	-	¥	-	¥	-	¥	-	¥	-	¥	-	¥	-	¥	22,515	¥	-	¥	-	¥	-	¥	22,515			
2	residential mortgage	-	-	-	-	-	-	-	-	-	-	-	-	12,249	-	-	12,249	-	-	-	-	-	-	-	12,249			
3	credit card	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
4	other retail exposures	-	-	-	-	-	-	-	-	-	-	-	-	10,265	-	-	10,265	-	-	-	-	-	-	-	10,265			
5	re-securitization	-	-	-	-	-	-	-	-	-	-	-	-	0	-	-	0	-	-	-	-	-	-	-	0			
6	Wholesale (total) - of which	-	-	-	-	-	-	-	-	-	-	-	-	61,163	-	-	61,163	-	-	-	-	-	-	-	61,163			
7	loans to corporates	-	-	-	-	-	-	-	-	-	-	-	-	61,163	-	-	61,163	-	-	-	-	-	-	-	61,163			
8	commercial mortgage	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
9	lease and receivables	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
10	other wholesale	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
11	re-securitization	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			

(Millions of yen)

		As of September 30, 2024																										
		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		
Type of Underlying Assets		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	¥	-	¥	-	¥	-	¥	-	¥	-	¥	-	¥	-	¥	28,502	¥	-	¥	-	¥	-	¥	28,502			
2	residential mortgage	-	-	-	-	-	-	-	-	-	-	-	-	24,682	-	-	24,682	-	-	-	-	-	-	-	24,682			
3	credit card	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
4	other retail exposures	-	-	-	-	-	-	-	-	-	-	-	-	3,820	-	-	3,820	-	-	-	-	-	-	-	3,820			
5	re-securitization	-	-	-	-	-	-	-	-	-	-	-	-	0	-	-	0	-	-	-	-	-	-	-	0			
6	Wholesale (total) - of which	-	-	-	-	-	-	-	-	-	-	-	-	81,168	-	-	81,168	-	-	-	-	-	-	-	81,168			
7	loans to corporates	-	-	-	-	-	-	-	-	-	-	-	-	78,203	-	-	78,203	-	-	-	-	-	-	-	78,203			
8	commercial mortgage	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
9	lease and receivables	-	-	-	-	-	-	-	-	-	-	-	-	2,965	-	-	2,965	-	-	-	-	-	-	-	2,965			
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, 2023							
		a	b	c	d	e	f	g	h
		Total exposures	Traditional securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
Exposure values (by RW bands)									
1	<20% RW	¥ 2,785,368	¥ 2,785,368	¥ 2,785,368	¥ 2,223,830	¥ 561,537	¥ -	¥ -	¥ -
2	>20% to 50% RW	137,637	137,637	137,637	67,727	69,910	-	-	-
3	>50% to 100% RW	172,449	172,449	172,449	172,202	246	-	-	-
4	>100% to <1250% RW	21,138	21,138	21,138	16,666	4,471	-	-	-
5	1250% RW	65	65	65	65	-	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach (SEC-IRBA)	3,116,592	3,116,592	3,116,592	2,480,426	636,166	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
9	1250%	65	65	65	65	-	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach (SEC-IRBA)	659,725	659,725	659,725	508,702	151,022	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
13	1250%	819	819	819	819	-	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach (SEC-IRBA)	52,778	52,778	52,778	40,696	12,081	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-	-
17	1250%	65	65	65	65	-	-	-	-

		As of September 30, 2023						
		i	j	k	l	m	n	o
		Synthetic securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
Exposure values (by RW bands)								
1	<20% RW	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -
2	>20% to 50% RW	-	-	-	-	-	-	-
3	>50% to 100% RW	-	-	-	-	-	-	-
4	>100% to <1250% RW	-	-	-	-	-	-	-
5	1250% RW	-	-	-	-	-	-	-
Exposure values (by regulatory approach)								
6	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
7	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-
RWA (by regulatory approach)								
10	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
11	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-
Capital charge after cap								
14	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
15	External Ratings-Based Approach (SEC-ERBA)	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-

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

(Millions of yen)

		As of September 30, 2024							
		a	b	c	d	e	f	g	h
		Total exposures	Traditional securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
Exposure values (by RW bands)									
1	<20% RW	¥ 2,841,270	¥ 2,841,270	¥ 2,841,270	¥ 2,133,631	¥ 707,638	¥ -	¥ -	¥ -
2	>20% to 50% RW	404,094	404,094	404,094	320,321	83,773	-	-	-
3	>50% to 100% RW	120,313	120,313	120,313	83,596	36,717	-	-	-
4	>100% to <1250% RW	43,387	43,387	43,387	39,275	4,111	-	-	-
5	1250% RW	80	80	80	80	-	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach (SEC-IRBA)	3,101,716	3,101,716	3,101,716	2,500,423	601,292	-	-	-
7	External Ratings-Based Approach (SEC-ERBA) or Internal Assessment Approach (IAA)	76,400	76,400	76,400	76,400	-	-	-	-
8	Standardised Approach (SEC-SA)	230,949	230,949	230,949	-	230,949	-	-	-
9	1250%	80	80	80	80	-	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach (SEC-IRBA)	724,795	724,795	724,795	567,415	157,379	-	-	-
11	External Ratings-Based Approach (SEC-ERBA) or Internal Assessment Approach (IAA)	15,280	15,280	15,280	15,280	-	-	-	-
12	Standardised Approach (SEC-SA)	35,674	35,674	35,674	-	35,674	-	-	-
13	1250%	1,000	1,000	1,000	1,000	-	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach (SEC-IRBA)	57,983	57,983	57,983	45,393	12,590	-	-	-
15	External Ratings-Based Approach (SEC-ERBA) or Internal Assessment Approach (IAA)	1,222	1,222	1,222	1,222	-	-	-	-
16	Standardised Approach (SEC-SA)	2,853	2,853	2,853	-	2,853	-	-	-
17	1250%	80	80	80	80	-	-	-	-

		As of September 30, 2024						
		i	j	k	l	m	n	o
		Synthetic securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
Exposure values (by RW bands)								
1	<20% RW	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -
2	>20% to 50% RW	-	-	-	-	-	-	-
3	>50% to 100% RW	-	-	-	-	-	-	-
4	>100% to <1250% RW	-	-	-	-	-	-	-
5	1250% RW	-	-	-	-	-	-	-
Exposure values (by regulatory approach)								
6	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
7	External Ratings-Based Approach (SEC-ERBA) or Internal Assessment Approach (IAA)	-	-	-	-	-	-	-
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) or Internal Assessment Approach (IAA)	-	-	-	-	-	-	-
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) or Internal Assessment Approach (IAA)	-	-	-	-	-	-	-
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, 2023							
		a	b	c	d	e	f	g	h
		Total exposures	Traditional securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
Exposure values (by RW bands)									
1	<20% RW	¥ 3,826,688	¥ 3,826,688	¥ 3,826,688	¥ 1,844,065	¥ 1,982,623	¥ -	¥ -	¥ -
2	>20% to 50% RW	597,302	597,302	597,302	366,966	230,335	-	-	-
3	>50% to 100% RW	96,374	96,374	96,374	57,420	38,953	-	-	-
4	>100% to <1250% RW	117,976	117,976	117,976	76,835	41,141	-	-	-
5	1250% RW	10	10	10	-	10	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach(SEC-IRBA)	3,735,121	3,735,121	3,735,121	1,793,219	1,941,901	-	-	-
7	External Ratings-Based Approach(SEC-ERBA)	902,122	902,122	902,122	552,067	350,054	-	-	-
8	Standardised Approach (SEC-SA)	1,097	1,097	1,097	-	1,097	-	-	-
9	1250%	10	10	10	-	10	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach(SEC-IRBA)	924,920	924,920	924,920	503,036	421,884	-	-	-
11	External Ratings-Based Approach(SEC-ERBA)	152,931	152,931	152,931	59,007	93,924	-	-	-
12	Standardised Approach (SEC-SA)	187	187	187	-	187	-	-	-
13	1250%	125	125	125	-	125	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach(SEC-IRBA)	73,993	73,993	73,993	40,242	33,750	-	-	-
15	External Ratings-Based Approach(SEC-ERBA)	12,234	12,234	12,234	4,720	7,513	-	-	-
16	Standardised Approach (SEC-SA)	14	14	14	-	14	-	-	-
17	1250%	10	10	10	-	10	-	-	-

		As of September 30, 2023						
		i	j	k	l	m	n	o
		Synthetic securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
Exposure values (by RW bands)								
1	<20% RW	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -
2	>20% to 50% RW	-	-	-	-	-	-	-
3	>50% to 100% RW	-	-	-	-	-	-	-
4	>100% to <1250% RW	-	-	-	-	-	-	-
5	1250% RW	-	-	-	-	-	-	-
Exposure values (by regulatory approach)								
6	Internal Ratings-Based Approach(SEC-IRBA)	-	-	-	-	-	-	-
7	External Ratings-Based Approach(SEC-ERBA)	-	-	-	-	-	-	-
8	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
9	1250%	-	-	-	-	-	-	-
RWA (by regulatory approach)								
10	Internal Ratings-Based Approach(SEC-IRBA)	-	-	-	-	-	-	-
11	External Ratings-Based Approach(SEC-ERBA)	-	-	-	-	-	-	-
12	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
13	1250%	-	-	-	-	-	-	-
Capital charge after cap								
14	Internal Ratings-Based Approach(SEC-IRBA)	-	-	-	-	-	-	-
15	External Ratings-Based Approach(SEC-ERBA)	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-

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

(Millions of yen)

		As of September 30, 2024							
		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	¥ 6,739,212	¥ 6,739,212	¥ 6,739,212	¥ 2,447,356	¥ 4,291,856	¥ -	¥ -	¥ -
2	>20% to 50% RW	301,905	301,905	301,905	158,496	143,408	-	-	-
3	>50% to 100% RW	935,763	935,763	935,763	458,099	477,663	-	-	-
4	>100% to <1250% RW	121,209	121,209	121,209	60,795	60,414	-	-	-
5	1250% RW	-	-	-	-	-	-	-	-
Exposure values (by regulatory approach)									
6	Internal Ratings-Based Approach (SEC-IRBA)	4,761,896	4,761,896	4,761,896	2,634,867	2,127,028	-	-	-
7	External Ratings-Based Approach (SEC-ERBA) or Internal Assessment Approach (IAA)	528,726	528,726	528,726	489,880	38,846	-	-	-
8	Standardised Approach (SEC-SA)	2,807,468	2,807,468	2,807,468	-	2,807,468	-	-	-
9	1250%	-	-	-	-	-	-	-	-
RWA (by regulatory approach)									
10	Internal Ratings-Based Approach (SEC-IRBA)	1,421,792	1,421,792	1,421,792	842,746	579,045	-	-	-
11	External Ratings-Based Approach (SEC-ERBA) or Internal Assessment Approach (IAA)	60,804	60,804	60,804	51,038	9,766	-	-	-
12	Standardised Approach (SEC-SA)	531,485	531,485	531,485	-	531,485	-	-	-
13	1250%	-	-	-	-	-	-	-	-
Capital charge after cap									
14	Internal Ratings-Based Approach (SEC-IRBA)	113,743	113,743	113,743	67,419	46,323	-	-	-
15	External Ratings-Based Approach (SEC-ERBA) or Internal Assessment Approach (IAA)	4,864	4,864	4,864	4,083	781	-	-	-
16	Standardised Approach (SEC-SA)	42,518	42,518	42,518	-	42,518	-	-	-
17	1250%	-	-	-	-	-	-	-	-

		As of September 30, 2024						
		i	j	k	l	m	n	o
		Synthetic securitization	Of which securitization	Of which retail underlying	Of which wholesale	Of which re-securitization	Of which senior	Of which non-senior
Exposure values (by RW bands)								
1	≤20% RW	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -	¥ -
2	>20% to 50% RW	-	-	-	-	-	-	-
3	>50% to 100% RW	-	-	-	-	-	-	-
4	>100% to <1250% RW	-	-	-	-	-	-	-
5	1250% RW	-	-	-	-	-	-	-
Exposure values (by regulatory approach)								
6	Internal Ratings-Based Approach (SEC-IRBA)	-	-	-	-	-	-	-
7	External Ratings-Based Approach (SEC-ERBA) or Internal Assessment Approach (IAA)	-	-	-	-	-	-	-
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) or Internal Assessment Approach (IAA)	-	-	-	-	-	-	-
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) or Internal Assessment Approach (IAA)	-	-	-	-	-	-	-
16	Standardised Approach (SEC-SA)	-	-	-	-	-	-	-
17	1250%	-	-	-	-	-	-	-

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

■ **Market Risk**

(1) **Trading Activities**

(A) **MR1: Market risk under standardized approach**

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

		(Millions of yen)	
		As of September 30, 2024	
No.		Risk equivalent amount	
1	General interest rate risk	¥	74,504
2	Equity risk		17,328
3	Commodity risk		12,199
4	Foreign exchange risk		43,585
5	Credit spread risk - non-securitizations		51,885
6	Credit spread risk - securitizations (non-correlation trading portfolio)		7,315
7	Credit spread risk - securitization (correlation trading portfolio)		-
8	Default risk - non-securitizations		17,799
9	Default risk - securitizations (non-correlation trading portfolio)		24,558
10	Default risk - securitizations (correlation trading portfolio)		-
11	Residual risk add-on		25,650
	Other		-
12	Total	¥	274,826

(B) **MR3: IMA values for trading portfolios**

		(Millions of yen)	
		As of September 30, 2023	
No.			
	VAR (10 day 99%)		
1	Maximum value	¥	25,178
2	Average value		18,073
3	Minimum value		14,357
4	Period end		20,609
	Stressed VAR (10 day 99%)		
5	Maximum value		55,470
6	Average value		31,205
7	Minimum value		16,985
8	Period end		55,470
	Incremental Risk Charge (99.9%)		
9	Maximum value		-
10	Average value		-
11	Minimum value		-
12	Period end		-
	Comprehensive Risk Capital Charge (99.9%)		
13	Maximum value		-
14	Average value		-
15	Minimum value		-
16	Period end		-
17	Floor (standardized measurement method)		-

- Notes: 1. The historical simulation method is used for the calculation of VAR and stressed VAR under the Internal Models Approach.
2. VAR is measured based on the observation period of 3 years (801 business days), a 99% confidence interval and a 1-day holding period. This 1-day VAR is scaled up to 10-business day VAR using the square-root-of-time (\sqrt{T}) rule. We update historical data on a daily basis, in principle, and do not weight such data. When repricing instruments, we use the full revaluation method, a sensitivity-based approach and the like. We consider change width or rate as market volatility of risk factors according to product attributes.
3. When measuring stressed VAR, the same measurement approach as VAR is used except for the observation period of 1 year (265 business days). As a stressed period, we select a period which has an adequate length of time and is considered the most stressful under a certain set of criteria established based on the most recent portfolio.
4. When applying the internal model, we regularly verify the preconditions used for VAR measurement.

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

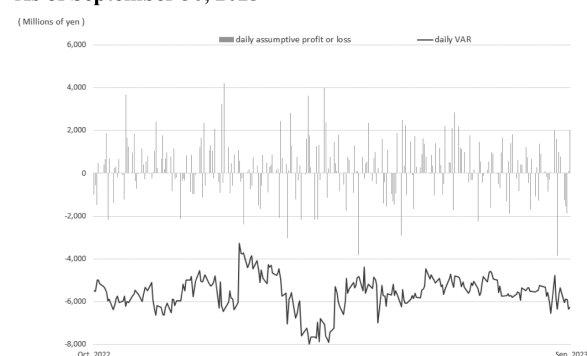
(C) MR3: Market risk under the simplified standardized approach

(Millions of yen)

		As of September 30, 2024			
No.		a	b	c	
		Outright products	Simplified approach	Options	
				Delta-plus method	Scenario approach
1	Interest rate risk	–	–	–	–
2	Equity risk	–	–	–	–
3	Commodity risk	–	–	–	–
4	Foreign exchange risk	¥ 1,128	–	–	–
5	Securitisation	–	/	/	/
6	Total	¥ 1,128	–	–	–

(D) MR4: Back testing results of IMA

As of September 30, 2023



Note: The number of cases where VAR on a particular day was exceeded by losses on the following business day for the past 250 business days was 0 as of September 30, 2023.

(2) Banking Activities

(D) IRRBB1: Interest rate risk

(Millions of yen)

No.		a		b		c		d	
		ΔEVE				ΔNII			
		As of September 30, 2024	As of September 30, 2023	As of September 30, 2024	As of September 30, 2023	As of September 30, 2024	As of September 30, 2023	As of September 30, 2024	As of September 30, 2023
1	Parallel up	¥ 772,814	¥ 303,578	¥ (527,715)	¥ (481,818)				
2	Parallel down	26,926	15,315	726,366	715,089				
3	Steeper	213,745	62,065	/	/				
4	Flattener	280,359	218,702	/	/				
5	Short rate up	483,515	263,042	/	/				
6	Short rate down	128,261	42,751	/	/				
7	Maximum	772,814	303,578	726,366	715,089				
		e				f			
		As of September 30, 2024				As of September 30, 2023			
8	Tier1 capital	¥	11,425,862	¥	10,636,388				

- 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 1.0 years for yen deposits and 0.5 years for dollar deposits respectively. The longest repricing maturities are 10.0 years for yen deposits and 5.0 years for dollar deposits respectively. We measure interest rate risk associated with term deposits and loans in an appropriate manner by estimating their early redemption rates based on their historical prepayment and cancellation data.
3. When aggregating the respective ΔEVE of multiple currencies, we use the internal model that estimates the correlations between the key currencies based on historical data. When aggregating the respective ΔNII of multiple currencies, we simply add their respective ΔNII.
4. For the calculation of ΔEVE and ΔNII, we set an appropriate interest rate and spread according to a certain discount rate and reference rate.
5. When making the calculations above, we use regulatory defined preconditions including an interest rate shock scenario.

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■ **Operational Risk**

(1) Quantitative Disclosure Items Concerning Operational Risk

(A) OR1: Historical losses

(Millions of yen, number)

As of September 30, 2024												
Rows		a	b	c	d	e	f	g	h	i	j	k
		T	T-1	T-2	T-3	T-4	T-5	T-6	T-7	T-8	T-9	Ten-year average
Losses greater than 2 millions of yen												
1	Total amount of operational losses net of recoveries (no exclusions)	7,641	834	2,266	1,094	2,512	3,753	1,747	1,007	3,106	4,289	2,825
2	Total number of operational risk losses	139	168	116	97	91	75	56	61	88	129	102
3	Total amount of excluded operational risk losses	-	-	-	-	-	-	-	-	-	-	-
4	Total number of exclusions	-	-	-	-	-	-	-	-	-	-	-
5	Total amount of operational losses net of recoveries and net of excluded losses	7,641	834	2,266	1,094	2,512	3,753	1,747	1,007	3,106	4,289	2,825
Losses greater than 10 millions of yen												
6	Total amount of operational losses net of recoveries (no exclusions)	7,217	197	1,928	815	2,223	3,570	1,590	808	2,837	3,958	0
7	Total number of operational risk losses	29	6	21	14	12	25	16	16	34	63	23
8	Total amount of excluded operational risk losses	-	-	-	-	-	-	-	-	-	-	-
9	Total number of exclusions	-	-	-	-	-	-	-	-	-	-	-
10	Total amount of operational losses net of recoveries and net of excluded losses	7,217	197	1,928	815	2,223	3,570	1,590	808	2,837	3,958	0
Details of operational risk capital calculation												
11	Are losses used to calculate the ILM (yes/no)?	yes	yes	yes	yes	yes	yes	yes	yes	yes	yes	yes
12	If "no" in row 11, is the exclusion of internal loss data due to non-compliance with the minimum loss data standards (yes/no)?											

Note: For consolidated subsidiaries other than Mizuho Financial Group, Inc., Mizuho Bank, Ltd., Mizuho Trust & Banking Co., Ltd., and Mizuho Securities Co., Ltd., conservative estimates are used for the ILM due to not meeting the standards stipulated in Article 288, Paragraph 1 of the Consolidated Capital Adequacy Ratio Notification.

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(B) OR2: Business Indicator and subcomponents

(Millions of yen)

		As of September 30, 2024		
Rows		a	b	c
		T	T-1	T-2
1	ILDC	1,115,933	/	/
2	Interest and lease income	6,010,228	4,634,835	1,769,575
3	Interest and lease expense	5,196,090	3,812,382	831,277
4	Interest earning assets	172,652,305	175,220,311	168,568,521
5	Dividend income	98,386	87,600	99,925
6	SC	1,281,624	/	/
7	Fee and commission income	1,149,292	1,056,960	982,141
8	Fee and commission expense	212,361	180,007	164,095
9	Other operating income	163,673	139,075	150,407
10	Other operating expense	60,759	61,405	55,160
11	FC	942,074	/	/
12	Net profit (loss) on trading book	1,154,718	702,347	465,623
13	Net profit (loss) on non-trading book	113,444	(9,214)	(102,458)
14	BI	3,339,632	/	/
15	BIC	474,302	/	/
16	BI gross of excluded divested activities	3,339,632	/	/
17	Reduction in BI due to excluded divested activities	-	/	/

Note: For each consolidated subsidiary using conservative estimates for the ILM as stipulated in Article 284, Paragraph 1, Item 4 of the Consolidated Capital Adequacy Ratio Notification, the amounts of each component constituting the BIC are calculated according to the formula provided in Article 283, Paragraph 2 of the same notification. Consequently, the values for items 1, 6, and 11 do not match the amounts calculated from the values for items 2-5, 7-10, 12, and 13 using the same formula.

(C) OR3: Minimum required operational risk capital

(Millions of yen)

		As of September 30, 2024
Rows		
1	BIC	474,302
2	ILM	0.76
3	Minimum required operational risk capital	362,523
4	Operational risk RWA	4,531,543

■ **Composition of Leverage Ratio**

(1) Composition of Leverage Ratio

(Millions of yen, except percentages)

Corresponding line # on Basel III disclosure template (Table 2)	Corresponding line # on Basel III disclosure template (Table 1)	Item	As of September 30, 2023
On-balance sheet exposures (1)			
1		On-balance sheet exposures before deducting adjustment items	¥ 180,640,511
1a	1	Total assets reported in the consolidated balance sheet	226,975,859
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	-
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	-
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	46,335,347
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	1,066,990
3		Total on-balance sheet exposures (a)	¥ 179,573,521
Exposures related to derivative transactions (2)			
4		RC multiplied by 1.4 associated with derivatives transactions, etc.	-
		Replacement cost associated with derivatives transactions, etc.	4,718,579
5		PFE multiplied by 1.4 associated with derivatives transactions, etc.	-
		Add-on amount associated with derivatives transactions, etc.	13,359,885
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,510,582
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	-
		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	234,821
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	-
8		The amount of client-cleared trade exposures for which a bank holding company acting as a clearing member is not obliged to make any indemnification (-)	/
9		Adjusted effective notional amount of written credit derivatives	7,342,989
10		The amount of deductions from effective notional amount of written credit derivatives (-)	6,839,682
11	4	Total exposures related to derivative transactions (b)	¥ 20,327,176
Exposures related to repo transactions (3)			
12		The amount of assets related to repo transactions, etc.	17,148,920
13		The amount of deductions from the assets above (line 12) (-)	5,402,660
14		The exposures for counterparty credit risk for repo transactions, etc.	1,798,454
15		The exposures for agent repo transactions	/
16	5	Total exposures related to repo transactions, etc. (c)	¥ 13,544,713
Exposures related to off-balance sheet transactions (4)			
17		Notional amount of off-balance sheet transactions	60,528,839
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	31,568,071
19	6	Total exposures related to off-balance sheet transactions (d)	¥ 28,960,768

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(Millions of yen, except percentages)

Leverage ratio on a consolidated basis		(5)	
20		The amount of capital (Tier1 capital)	(e) ¥ 10,636,388
21	8	Total exposures ((a)+(b)+(c)+(d))	(f) ¥ 242,406,179
22		Leverage ratio on a consolidated basis ((e)/(f))	4.38%
		National minimum leverage ratio requirement	3.00%
		Applicable leverage buffers	0.50%
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) ¥ 242,406,179
		The amount of deposits with the Bank of Japan	45,215,963
		Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)	(f') ¥ 287,622,143
		Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	3.69%

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

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Status of Mizuho Financial Group's Consolidated Capital Adequacy

(Millions of yen)

Basel III Template No. (LR1)	Item	As of September 30, 2024
1	Total consolidated assets as per published financial statements	¥ 277,354,891
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation (-)	-
3	Adjustment for securitized exposures that meet the operational requirements for the recognition of risk transference	-
4	Adjustments for temporary exemption of central bank reserves (-)	58,114,068
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure (-)	/
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	-
7	Adjustments for eligible cash pooling transactions	-
8	Adjustments for derivative financial instruments	¥ (2,254,479)
8a	The leverage ratio exposure value related to derivative transactions	11,152,110
8b	The accounting value of derivatives recognised as assets (-)	13,406,590
9	Adjustment for securities financing transactions (SFTs) (ie repurchase agreements and similar secured lending)	¥ (6,516,282)
9a	The leverage ratio exposure value related to SFTs	18,318,605
9b	The accounting value of SFTs recognised as assets (-)	24,834,887
10	Adjustment for off-balance sheet items (i.e conversion to credit equivalent amounts of off-balance sheet exposures)	28,124,991
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital (-)	-
12	Other adjustments	¥ (11,440,311)
12a	Adjustments pertaining to Tier1 capital (excluding reserve for possible loan losses) (-)	1,254,001
12b	The accounting value of customers' liabilities for acceptances and guarantees (-)	9,861,424
12c	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	276,377
12d	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	601,262
12e	The assets of entities inside the scope of regulatory consolidation (except those included in the total assets reported in the consolidated balance sheet)	-
13	Leverage ratio exposure measure	¥ 227,154,741

Basel Pillar 3 Disclosures
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(Millions of yen, except percentages)

Basel III Template No. (LR2)	Item	As of September 30, 2024
On-balance sheet exposures (1)		
1	On-balance sheet exposures (excluding derivatives and securities financing transactions (SFTs), but including collateral)	¥ 171,137,920
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework	276,377
3	Deductions of receivable assets for cash variation margin provided in derivatives transactions (-)	601,262
4	Adjustment for securities received under securities financing transactions that are recognised as an asset (-)	-
5	Specific and general provisions associated with on-balance sheet exposures that are deducted from Tier 1 capital (-)	-
6	Asset amounts deducted in determining Tier 1 capital and regulatory adjustments (-)	1,254,001
7	Total on-balance sheet exposures (excluding derivatives and SFTs) (a)	¥ 169,559,034
Derivative exposures (2)		
8	Replacement cost associated with all derivatives transactions (where applicable net of eligible cash variation margin and/or with bilateral netting)	4,898,259
9	Add-on amounts for potential future exposure associated with all derivatives transactions	6,336,333
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	1,084,295
11	Adjusted effective notional amount of written credit derivatives	11,247,798
12	Adjusted effective notional offsets and add-on deductions for written credit derivatives (-)	10,245,985
13	Total derivative exposures (b)	¥ 11,152,110
Securities financing transaction exposures (3)		
14	Gross SFT assets (with no recognition of netting), after adjustment for sale accounting transactions	24,834,887
15	Netted amounts of cash payables and cash receivables of gross SFT assets (-)	7,572,951
16	Counterparty credit risk exposure for SFT assets	1,056,669
17	Agent transaction exposures	/
18	Total securities financing transaction exposures (c)	¥ 18,318,605
Other off-balance sheet exposures (4)		
19	Off-balance sheet exposure at gross notional amount	72,264,515
20	Adjustments for conversion to credit equivalent amounts (-)	44,139,523
22	Off-balance sheet items (d)	¥ 28,124,991
Leverage ratio on a consolidated basis (5)		
23	Tier 1 capital (e)	¥ 11,425,862
24	Total exposures ((a)+(b)+(c)+(d)) (f)	¥ 227,154,741
25	Leverage ratio on a consolidated basis ((e)/(f))	5.02%
26	National minimum leverage ratio requirement	3.15%
27	Applicable leverage buffers	0.55%

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(Millions of yen, except percentages)

Basel III Template No. (LR2)	Item	As of September 30, 2024
	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)	¥ 227,154,741
	The amount of deposits with the Bank of Japan	58,114,068
	Total exposures (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (f')	¥ 285,268,810
	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((e)/(f'))	4.00%
	Disclosure of mean values (7)	
28	Mean value of gross SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables ((g)+(h))	¥ 17,729,670
	Mean value of gross SFT assets (g)	26,265,167
	Mean value of netted amounts of cash payables and cash receivables of gross SFT assets (-) (h)	8,535,497
29	Quarter-end value of gross SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables ((i)+(j))	¥ 17,261,936
14	Quarter-end value of gross SFT assets (i)	24,834,887
15	Quarter-end value of Netted amounts of cash payables and cash receivables of gross SFT assets (-) (j)	7,572,951
30	Total exposures (including the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) (k)	¥ 227,622,475
30a	Total exposures (excluding the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) (l)	¥ 285,736,544
31	Leverage ratio on a consolidated basis (including the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) ((e)/(k))	5.01%
31a	Leverage ratio on a consolidated basis (excluding the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables) ((e)/(l))	3.99%

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.

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

The leverage ratio as of September 30, 2024 is higher than the leverage ratio as of September 30, 2023, due to an increase in the amount of capital, resulting from an increase in retained earnings and other factors.

■ **TLAC Regulations**

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

(Millions of yen, except percentages)

Basel III Template No.	Items		
		a	b
		As of September 30, 2023	As of September 30, 2024
Preferred resolution strategy (1)			
The SPE (Single Point of Entry) resolution strategy is considered to be the preferred resolution strategy for Mizuho Financial Group, Inc. (MHFG) and its subsidiaries. More concretely, at the time of a stress, following the relevant authority's determination that one or more of the material sub-groups, i.e. Mizuho Bank, Ltd., Mizuho Trust & Banking Co., Ltd. and Mizuho Securities Co., Ltd. have reached the point of non-viability, losses incurred to them would be passed to MHFG, the ultimate holding company. While this could lead to a resolution of MHFG, the material sub-groups are expected to continue their business as usual under the Specified Bridge Financial Institution, etc. incorporated by the Deposit Insurance Corporation of Japan (DICJ) to which MHFG transfers its business.			
Regulatory capital elements of TLAC and adjustments (2)			
1	Common Equity Tier 1 capital (CET1)	(A) ¥ 8,885,340	¥ 9,554,733
2	Additional Tier 1 capital (AT1) before TLAC adjustments	(B) 1,751,047	1,871,128
3	AT1 ineligible as TLAC as issued out of subsidiaries to third parties	(C) –	–
4	Other adjustments	(D) 18,165	20,746
5	AT1 instruments eligible under the TLAC framework ((B) – (C) – (D))	(E) 1,732,882	1,850,382
6	Tier 2 capital (T2) before TLAC adjustments	(F) 1,591,831	1,587,404
7	Amortised portion of T2 instruments where remaining maturity > 1 year	(G) (223,796)	(278,884)
8	T2 capital ineligible as TLAC as issued out of subsidiaries to third parties	(H) 21,982	–
9	Other adjustments	(I) 16,553	8,396
10	T2 instruments eligible under the TLAC framework ((F) – (G) – (H) – (I))	(J) 1,777,091	1,857,893
11	TLAC arising from regulatory capital ((A) + (E) + (J))	(K) 12,395,314	13,263,009
Non-regulatory capital elements of TLAC (3)			
12	External TLAC instruments issued directly by the bank and subordinated to excluded liabilities	(L) 5,593,673	5,937,621
13	External TLAC instruments issued directly by the bank which are not subordinated to excluded liabilities but meet all other TLAC term sheet requirements	/	/
14	of which: amount eligible as TLAC after application of the caps	/	/
15	External TLAC instruments issued by funding vehicles prior to 1 January 2022	/	/
16	Eligible ex ante commitments to recapitalise a G-SIB in resolution	(M) 2,697,222	2,441,607
17	TLAC arising from non-regulatory capital instruments before adjustments ((L) + (M))	(N) 8,290,895	8,379,229
Non-regulatory capital elements of TLAC: adjustments (4)			
18	TLAC before deductions ((K) + (N))	(O) 20,686,210	21,642,238
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) 10,558	14,609
21	Other adjustments to TLAC	(R) –	–
22	TLAC after deductions ((O) – (P) – (Q) – (R))	(S) 20,675,651	21,627,629
Risk-weighted assets and leverage exposure measure for TLAC purposes (5)			
23	Total RWA	(T) 77,063,504	69,760,218
24	Leverage ratio exposure measure	(U) 242,406,179	227,154,741
TLAC ratios and buffers (6)			
25	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA) ((S)/(T))	26.82%	31.00%
25a	TLAC as a percentage of RWA	23.22%	27.38%
26	TLAC as a percentage of leverage ratio exposure measure ((S)/(U))	8.52%	9.52%
27	CET1 available after meeting the bank's minimum capital requirements	7.02%	9.19%
28	Total of bank CET1 specific buffer requirements	3.60%	3.62%
29	of which: capital conservation buffer requirement	2.50%	2.50%
30	of which: countercyclical buffer requirement	0.10%	0.12%
31	of which: bank G-SIB/D-SIB additional requirements	1.00%	1.00%

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(Millions of yen, except percentages)

TLAC as a percentage of leverage ratio exposure measure (excluding the impact of any (7) applicable temporary exemption of deposits with the Bank of Japan)				
	Leverage ratio exposure measure	(U)	¥ 242,406,179	¥ 227,154,741
	The amount of deposits with the Bank of Japan		45,215,963	58,114,068
	Leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)	(U)	287,622,143	285,268,810
	TLAC as a percentage of leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)	((S)/(U))	7.18%	7.58%

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

(Millions of yen)

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

(Millions of yen)

Mizuho Bank (Non-consolidated)										
As of September 30, 2024										
Basel III Template	Items	Creditor ranking								Sum of 1 to 4
		1 most junior		2		3		4 most senior		
1	Is the resolution entity the creditor/investor?	✓	-	✓	-	✓	-	✓	-	
2	Description of creditor ranking	Common equity		Additional Tier 1 capital instruments		Tier 2 capital instruments		Other internal TLAC eligible instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	3,663,453	-	1,865,500	-	1,809,435	-	6,017,386	-	13,355,774
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A) - (B))	3,663,453	-	1,865,500	-	1,809,435	-	6,017,386	-	13,355,774
6	Subset of row 5 that are eligible as TLAC	3,663,453	-	1,865,500	-	1,764,435	-	5,937,621	-	13,231,009
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	292,115	-	892,089	-	1,184,204
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	-	-	181,000	-	2,226,757	-	2,407,757
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	-	-	1,276,320	-	2,611,685	-	3,888,005
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	-	-	15,000	-	207,089	-	222,089
11	Subset of row 6 that is perpetual securities	3,663,453	-	1,865,500	-	-	-	-	-	5,528,953

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, 2023				Sum of 1 to 2
Basel III Template	Items	Creditor ranking				
		1 most junior		2 most senior		
1	Is the resolution entity the creditor/investor?	✓	-	✓	-	
2	Description of creditor ranking	Common equity		Other internal TLAC eligible instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	262,874	-	-	-	262,874
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A) - (B))	262,874	-	-	-	262,874
6	Subset of row 5 that are eligible as TLAC	262,874	-	-	-	262,874
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	-	-	-
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	-	-	-
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	-	-	-
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	-	-	-
11	Subset of row 6 that is perpetual securities	262,874	-	-	-	262,874

(Millions of yen)

Mizuho Trust & Banking (Non-consolidated)		As of September 30, 2024				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, 2023						Sum of 1 to 3
Basel III Template	Items	Creditor ranking						
		1 most junior		2		3 most senior		
1	Is the resolution entity the creditor/investor?	✓	-	✓	-	✓	-	
2	Description of creditor ranking	Common equity		Long-term subordinated debt/Short-term subordinated debt		Other internal TLAC instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	532,238	-	444,000	90,000	-	-	1,066,238
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A) - (B))	532,238	-	444,000	90,000	-	-	1,066,238
6	Subset of row 5 that are eligible as TLAC	532,238	-	444,000	-	-	-	976,238
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	90,000	-	-	-	90,000
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	274,000	-	-	-	274,000
9	Subset of row 6 with 5 years ≤ residual maturity < 10 years	-	-	80,000	-	-	-	80,000
10	Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	-	-	-	-	-	-	-
11	Subset of row 6 that is perpetual securities	532,238	-	-	-	-	-	532,238

(Millions of yen)

Mizuho Securities (Non-consolidated)		As of September 30, 2024						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)	585,725	-	514,000	60,000	-	-	1,159,725
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-
5	Total capital and liabilities less excluded liabilities ((A) - (B))	585,725	-	514,000	60,000	-	-	1,159,725
6	Subset of row 5 that are eligible as TLAC	585,725	-	424,000	-	-	-	1,009,725
7	Subset of row 6 with 1 year ≤ residual maturity < 2 years	-	-	104,000	-	-	-	104,000
8	Subset of row 6 with 2 years ≤ residual maturity < 5 years	-	-	320,000	-	-	-	320,000
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	585,725	-	-	-	-	-	585,725

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, 2023						
Basel III Template	Items	Creditor ranking				Sum of 1 to 4
		1 most junior	2	3	4 most senior	
1	Description of creditor ranking	Common equity	Additional Tier 1 capital instruments	Tier 2 capital instruments	Unsecured senior debts	
2	Total capital and liabilities net of credit risk mitigation (A)	3,453,427	1,746,000	1,980,635	5,878,683	13,058,745
3	Subset of row 2 that are excluded liabilities (B)	-	-	-	8,562	8,562
4	Total capital and liabilities less excluded liabilities ((A) - (B))	3,453,427	1,746,000	1,980,635	5,870,120	13,050,182
5	Subset of row 4 that are eligible as TLAC	3,453,427	1,746,000	1,676,265	5,593,673	12,469,365
6	Subset of row 5 with 1 year < residual maturity < 2 years	-	-	45,000	243,523	288,523
7	Subset of row 5 with 2 years < residual maturity < 5 years	-	-	443,185	2,420,133	2,863,318
8	Subset of row 5 with 5 years < residual maturity < 10 years	-	-	1,163,080	2,622,958	3,786,038
9	Subset of row 5 with 10 years < residual maturity, but excluding perpetual securities	-	-	25,000	307,058	332,058
10	Subset of row 5 that is perpetual securities	3,453,427	1,746,000	-	-	5,199,427

*1: Internal transactions are excluded from unsecured senior debts

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

(Millions of yen)

Mizuho Financial Group (Non-Consolidated)						
As of September 30, 2024						
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)	3,453,428	1,865,500	1,809,435	6,026,815	13,155,179
3	Subset of row 2 that are excluded liabilities (B)	-	-	-	9,429	9,429
4	Total capital and liabilities less excluded liabilities ((A) - (B))	3,453,428	1,865,500	1,809,435	6,017,386	13,145,750
5	Subset of row 4 that are eligible as TLAC	3,453,428	1,865,500	1,764,435	5,937,621	13,020,985
6	Subset of row 5 with 1 year < residual maturity < 2 years	-	-	292,115	892,089	1,184,204
7	Subset of row 5 with 2 years < residual maturity < 5 years	-	-	181,000	2,226,757	2,407,757
8	Subset of row 5 with 5 years < residual maturity < 10 years	-	-	1,276,320	2,611,685	3,888,005
9	Subset of row 5 with 10 years < residual maturity, but excluding perpetual securities	-	-	15,000	207,089	222,089
10	Subset of row 5 that is perpetual securities	3,453,428	1,865,500	-	-	5,318,928

*1: Internal transactions are excluded from unsecured senior debts

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

■ Geographical Distribution of Credit Exposures Used in the Countercyclical Buffer

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

(Millions of yen, except percentages)

As of September 30, 2023				
	a	b	c	d
Geographical breakdown	Countercyclical buffer rate	Risk-weighted assets used in the computation of the countercyclical buffer	Countercyclical buffer requirements	Countercyclical buffer amount
Australia	1.00%	665,206	/	/
France	0.50%	363,630	/	/
Germany	0.75%	426,927	/	/
Hong Kong SAR	1.00%	583,630	/	/
Luxembourg	0.50%	414,087	/	/
Netherlands	1.00%	551,474	/	/
Sweden	2.00%	83,251	/	/
United Kingdom	2.00%	1,900,070	/	/
Subtotal	/	4,988,279	/	/
Total	/	61,630,125	0.10%	77,063

Notes: Credit risk-weighted assets used in the computation of the countercyclical buffer of each country or region are calculated based on where counterparties are located. Some equity exposures, regarded-method exposures, securitization exposures and standardized approach portion which are difficult to calculate based on the locations of counterparties, are calculated based on the country or region in which the reporting office is located.

(Millions of yen, except percentages)

As of September 30, 2024				
	a	b	c	d
Geographical breakdown	Countercyclical buffer rate	Risk-weighted assets used in the computation of the countercyclical buffer	Countercyclical buffer requirements	Countercyclical buffer amount
Australia	1.00%	663,836	/	/
Belgium	0.50%	87,283	/	/
France	1.00%	294,649	/	/
Germany	0.75%	330,498	/	/
Hong Kong SAR	1.00%	447,815	/	/
Korea	1.00%	269,071	/	/
Luxembourg	0.50%	338,317	/	/
Netherlands	2.00%	341,694	/	/
Sweden	2.00%	81,165	/	/
United Kingdom	2.00%	1,511,185	/	/
Subtotal	/	4,365,518	/	/
Total	/	49,949,200	0.12%	83,712

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

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

■ Liquidity Coverage Ratio

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

(Millions of yen, %, the number of data)					
Item		For the three months ended June 30, 2024		For the three months ended September 30, 2024	
High-Quality Liquid Assets		(1)	/	/	/
1	Total high-quality liquid assets (HQLA)	¥	87,407,977	¥	85,792,640
Cash Outflows		(2)	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
2	Cash outflows related to unsecured retail funding		52,498,593	4,058,528	52,895,148
3	of which, Stable deposits		17,051,953	511,558	17,357,641
4	of which, Less stable deposits		35,446,639	3,546,970	35,537,507
5	Cash outflows related to unsecured wholesale funding		98,656,680	54,535,371	94,606,537
6	of which, Qualifying operational deposits		-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities		93,988,930	49,867,622	90,014,284
8	of which, Debt securities		4,667,749	4,667,749	4,592,252
9	Cash outflows related to secured funding, etc.		/	2,902,249	/
10	Cash outflows related to derivatives transactions, etc. funding programs, credit and liquidity facilities		46,602,022	15,656,377	46,092,876
11	of which, Cash outflows related to derivative transactions, etc.		4,184,309	4,184,309	4,177,428
12	of which, Cash outflows related to funding programs		41,844	41,844	52,114
13	of which, Cash outflows related to credit and liquidity facilities		42,375,868	11,430,223	41,863,332
14	Cash outflows related to contractual funding obligations, etc.		9,243,145	2,103,278	8,881,024
15	Cash outflows related to contingencies		89,759,612	808,121	88,525,763
16	Total cash outflows		/	80,063,926	/
Cash Inflows		(3)	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.		17,652,003	1,937,332	20,551,122
18	Cash inflows related to collections of loans, etc.		12,693,764	8,995,702	12,366,021
19	Other cash inflows		14,232,096	3,185,864	13,841,275
20	Total cash inflows		44,577,864	14,118,900	46,758,419
Consolidated liquidity coverage ratio		(4)	/	/	/
21	Total HQLA allowed to be included in the calculation		/	87,407,977	/
22	Net cash outflows		/	¥ 65,945,026	/
23	Consolidated liquidity coverage ratio (LCR)		/	132.5%	/
24	The number of data used to calculate the average value		62		62

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

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

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

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

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

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

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

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

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

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

■ Net Stable Funding Ratio

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

(Millions of yen, %)

Item	As of June 30,2024					As of September 30,2024					
	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:	¥ 10,471,233	¥ —	¥ —	¥ 3,384,401	¥ 13,855,635	¥ 10,647,560	¥ —	¥ —	¥ 3,633,874	¥ 14,281,435
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	10,471,233	—	—	3,118,914	13,590,148	10,647,560	—	—	3,354,701	14,002,262
3	Other capital instruments that are not included in the above category	—	—	—	265,487	265,487	—	—	—	279,173	279,173
4	Funding from retail and small business customers; of which:	53,374,210	15,767	45,512	38,673	49,011,437	52,635,403	40,721	—	34,276	48,302,028
5	Stable deposits	17,616,449	—	—	—	16,735,627	17,184,795	—	—	—	16,325,555
6	Less stable deposits	35,757,760	15,767	45,512	38,673	32,275,810	35,450,607	40,721	—	34,276	31,976,472
7	Wholesale funding; of which:	62,918,084	93,802,800	10,079,063	11,125,204	54,389,597	68,287,303	84,263,468	8,349,939	10,268,167	50,502,454
8	Operational deposits	—	—	—	—	—	—	—	—	—	—
9	Other wholesale funding	62,918,084	93,802,800	10,079,063	11,125,204	54,389,597	68,287,303	84,263,468	8,349,939	10,268,167	50,502,454
10	Liabilities with matching interdependent assets	—	—	—	—	—	—	—	—	—	—
11	Other liabilities; of which:	9,031,499	3,246,403	—	95,775	102,464	6,266,972	3,426,899	—	113,186	102,596
12	Derivative liabilities	/	/	/	—	/	/	/	/	—	/
13	All other liabilities and equity not included in the above categories	9,031,499	3,246,403	—	95,775	102,464	6,266,972	3,426,899	—	113,186	102,596
14	Total available stable funding	/	/	/	/	117,359,134	/	/	/	/	113,188,515

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

(Millions of yen, %)

Item	As of June 30,2024					As of September 30,2024					
	Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value	
	No maturity	< 6 months	6 months to <1yr	≥1yr		No maturity	< 6 months	6 months to <1yr	≥1yr		
Required stable funding (RSF) items (2)											
15	HQLA	/	/	/	/	4,664,973	/	/	/	/	5,028,051
16	Deposits held at financial institutions for operational purposes	508,471	—	—	—	254,402	590,697	—	—	—	295,495
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	7,035,206	46,581,579	9,890,012	68,293,652	79,877,857	6,485,534	43,711,831	10,561,670	65,325,890	75,997,543
18	Loans to- and repo transactions with-financial institutions (secured by level 1 HQLA)	227,147	14,867,934	107,269	106,122	290,078	245,205	16,058,229	327,628	101,679	352,232
19	Loans to- and repo transactions with-financial institutions (not included in item 18)	2,885,781	9,323,788	2,394,206	12,059,136	15,204,019	2,587,914	7,052,120	2,069,935	12,025,911	14,599,262
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	286,629	21,605,406	7,052,472	45,135,365	51,722,809	329,616	19,857,311	7,836,811	42,367,497	48,846,709
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	12,815	2,347,524	2,118,791	4,288,444	4,739,018	4,451	1,798,297	2,507,841	4,661,834	4,946,223
22	Residential mortgages; of which:	0	5,071	42,720	7,064,414	5,469,724	0	4,534	44,838	6,952,523	5,372,274
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,609	2,609	2,794,621	1,818,613	0	1,579	2,410	2,810,286	1,828,681
24	Securities that are not in default and do not qualify as HQLA and other similar assets	3,635,647	779,378	293,344	3,928,614	7,191,225	3,322,798	739,635	282,456	3,878,278	6,827,064
25	Assets with matching interdependent liabilities	—	—	—	—	—	—	—	—	—	—
26	Other assets; of which:	7,948,499	2,906,674	124,469	7,038,944	11,996,685	8,045,357	2,409,858	132,458	5,924,783	11,406,105
27	Physical traded commodities, including gold	—	/	/	/	—	—	/	/	/	—
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs (including those that are not recorded on consolidated balance sheet)	/	/	/	1,482,445	1,260,078	/	/	/	1,409,461	1,198,042
29	Derivative assets	/	/	/	96,629	96,629	/	/	/	398,570	398,570
30	Derivative liabilities (before deduction of variation margin posted)	/	/	/	4,426,789	221,339	/	/	/	3,170,639	158,531
31	All other assets not included in the above categories	7,948,499	2,906,674	124,469	1,033,080	10,418,638	8,045,357	2,409,858	132,458	946,111	9,650,960
32	Off-balance sheet items	/	/	/	136,499,595	3,080,591	/	/	/	130,652,123	2,898,612
33	Total required stable funding	/	/	/	/	¥ 99,874,510	/	/	/	/	¥ 95,625,808
34	Consolidated net stable funding ratio (NSFR)	/	/	/	/	117.5%	/	/	/	/	118.3%

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

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

Our Consolidated NSFR has remained stable over the past three years.

(B) Interdependent assets and liabilities

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

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

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

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

Basel Pillar 3 Disclosures
Status of Sound Management of Liquidity Risk

■ **Status of Major Liquid Assets**

Item	(Billions of yen)			
	As of Mar. 2024		As of Sep. 2024	
Cash and Due from Banks (including Due from Central Banks)	¥	72,968.9	¥	71,620.5
Trading Securities		10,365.5		11,005.7
Securities		36,608.9		36,445.2
Bonds Held to Maturity		4,045.1		4,061.9
Other Securities		32,563.7		32,383.3
Japanese Stocks		3,102.6		2,896.3
Japanese Bonds		14,366.3		13,616.2
Japanese Government Bonds		10,974.3		10,495.0
Japanese Local Government Bonds		583.7		597.3
Japanese Corporate Bonds		2,808.2		2,523.8
Other		15,094.7		15,870.6
Foreign Bonds		12,293.4		13,715.4
Other		2,801.3		2,155.2
Total		119,943.3		119,071.5
Portion pledged as collateral		(27,463.7)		(26,330.1)
Total after the deduction above	¥	92,479.6	¥	92,741.3

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 liquidity ratio regulation.