Key metrics

Mizuho Financial Group 【Consolidated】
As of March 31, 2024

(in million yen, except percentage)

KM1:Key metrics						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2024	As of December 31, 2023	As of September 30, 2023	As of June 30, 2023	As of March 31, 2023
Capital						
1	Common Equity Tier 1 capital	9,259,977	9,044,268	8,885,340	8,848,730	8,315,525
2	Tier 1 capital	10,801,836	10,601,511	10,636,388	10,338,763	9,803,395
3	Total capital	12,314,615	12,146,151	12,228,219	11,707,585	11,306,965
Risk weighted assets						
4	Risk weighted assets	72,720,245	76,039,413	77,063,504	73,859,172	70,434,154
4a	Risk weighted assets (pre-floor)	72,720,245				
	Risk weighted assets (floor final execution basis)	87,535,098				
Capital ratio						
5	Common Equity Tier 1 capital ratio	12.73%	11.89%	11.52%	11.98%	11.80%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	12.73%				
	Common Equity Tier 1 capital ratio (floor final execution basis)	10.57%				
6	Tier 1 capital ratio	14.85%	13.94%	13.80%	13.99%	13.91%
6a	Tier 1 capital ratio (pre-floor ratio)	14.85%				
	Tier 1 capital ratio (floor final execution basis)	12.33%				
7	Total capital ratio	16.93%	15.97%	15.86%	15.85%	16.05%
7a	Total capital ratio (pre-floor ratio)	16.93%				
	Total capital ratio (floor final execution basis)	14.06%				
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.09%	0.10%	0.10%	0.07%	0.06%
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	3.59%	3.60%	3.60%	3.57%	3.56%
12	CET1 available after meeting the bank's minimum capital requirements	8.23%	7.39%	7.02%	7.48%	7.30%
Leverage ratio						
13	Total exposures	229,376,808	235,869,008	242,406,179	234,765,127	219,441,116
14	Leverage ratio	4.70%	4.49%	4.38%	4.40%	4.46%

Key metrics

Mizuho Financial Group 【Consolidated】
As of March 31, 2024

(in million yen, except percentage)

KM2 : Key metrics - TLAC requirements (at resolution group level)						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2024	As of December 31, 2023	As of September 30, 2023	As of June 30, 2023	As of March 31, 2023
1	Total loss-absorbing capacity (TLAC) available	21,045,441	20,291,957	20,675,651	20,172,321	19,426,106
2	Total RWA at the level of the resolution group	72,720,245	76,039,413	77,063,504	73,859,172	70,434,154
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	28.94%	26.68%	26.82%	27.31%	27.58%
3a	TLAC as a percentage of RWA	25.35%	23.08%	23.22%	23.74%	24.02%
4	Leverage ratio exposure measure at the level of the resolution group	229,376,808	235,869,008	242,406,179	234,765,127	219,441,116
5	TLAC as a percentage of leverage ratio exposure measure	9.17%	8.60%	8.52%	8.59%	8.85%
6a	Does the subordination exemption in the antepenultimate paragraph of Section 11 of the FSB TLAC Term Sheet apply?					
6b	Does the subordination exemption in the penultimate paragraph of Section 11 of the FSB TLAC Term Sheet apply?					
6c	If the capped subordination exemption applies, the amount of funding issued that ranks pari passu with Excluded Liabilities and that is recognised as external TLAC, divided by funding issued that ranks pari passu with Excluded Liabilities and that would be recognised as external TLAC if no cap was applied					