Key metrics

Mizuho Financial Group 【Consolidated】
As of March 31, 2019

(in million yen, except percentage)

KM1:Key metrics						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2019	As of December 31, 2018	As of September 30, 2018	As of June 30, 2018	As of March 31, 2018
Capital						
1	Common Equity Tier 1 capital	7,390,058	7,326,381	7,607,267	7,631,486	7,437,048
2	Tier 1 capital	9,232,160	9,175,195	9,434,893	9,112,127	9,192,244
3	Total capital	10,917,507	10,920,208	11,214,088	10,859,912	10,860,440
Risk weighted assets						
4	Risk weighted assets	57,899,567	61,655,523	60,240,051	60,157,998	59,528,983
Capital ratio						
5	Common Equity Tier 1 capital ratio	12.76%	11.88%	12.62%	12.68%	12.49%
6	Tier 1 capital ratio	15.94%	14.88%	15.66%	15.14%	15.44%
7	Total capital ratio	18.85%	17.71%	18.61%	18.05%	18.24%
Capital buffer						
8	Capital conservation buffer requirement	2.50%	1.87%	1.87%	1.87%	1.87%
9	Countercyclical buffer requirement	0.05%	0.03%	0.02%	0.02%	0.01%
10	Bank G-SIB/D-SIB additional requirements	1.00%	0.75%	0.75%	0.75%	0.75%
11	Total of bank CET1 specific buffer requirements	3.55%	2.65%	2.64%	2.64%	2.63%
12	CET1 available after meeting the bank's minimum capital requirements	8.26%	7.38%	8.12%	8.18%	7.99%
Leverage ratio						
13	Total exposures	208,557,401	209,483,123	216,920,174	217,040,028	214,277,824
14	Leverage ratio	4.42%	4.37%	4.34%	4.19%	4.28%

Key metrics

Mizuho Financial Group 【Consolidated】
As of March 31, 2019

(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, 2019	As of December 31, 2018	As of September 30, 2018	As of June 30, 2018	As of March 31, 2018
1	Total loss-absorbing capacity (TLAC) available	14,900,763				
2	Total RWA at the level of the resolution group	57,899,567				
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	25.73%				
3a	TLAC as a percentage of RWA	22.18%				
4	Leverage ratio exposure measure at the level of the resolution group	208,557,401				
5	TLAC as a percentage of leverage ratio exposure measure	7.14%				
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					