Key metrics

Mizuho Financial Group 【Consolidated】
As of March 31, 2020

(in million yen, except percentage)

KM1:Key metrics						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2020	As of December 31, 2019	As of September 30, 2019	As of June 30, 2019	As of March 31, 2019
Capital						
1	Common Equity Tier 1 capital	7,244,776	7,535,918	7,383,281	7,413,983	7,390,058
2	Tier 1 capital	9,024,404	9,327,154	9,161,779	8,956,734	9,232,160
3	Total capital	10,722,278	11,052,065	10,864,818	10,714,473	10,917,507
Risk weighted assets						
4	Risk weighted assets	62,141,217	63,219,955	60,599,128	59,928,686	57,899,567
Capital ratio						
5	Common Equity Tier 1 capital ratio	11.65%	11.92%	12.18%	12.37%	12.76%
6	Tier 1 capital ratio	14.52%	14.75%	15.11%	14.94%	15.94%
7	Total capital ratio	17.25%	17.48%	17.92%	17.87%	18.85%
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.01%	0.04%	0.05%	0.05%	0.05%
10	Bank G-SIB/D-SIB additional requirements	1.00%	1.00%	1.00%	1.00%	1.00%
11	Total of bank CET1 specific buffer requirements	3.51%	3.54%	3.55%	3.55%	3.55%
12	CET1 available after meeting the bank's minimum capital requirements	7.15%	7.42%	7.68%	7.87%	8.26%
Leverage ratio						
13	Total exposures	220,977,568	211,843,311	210,901,420	208,837,962	208,557,401
14	Leverage ratio	4.08%	4.40%	4.34%	4.28%	4.42%

Key metrics

Mizuho Financial Group 【Consolidated】
As of March 31, 2020

(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, 2020	As of December 31, 2019	As of September 30, 2019	As of June 30, 2019	As of March 31, 2019
1	Total loss-absorbing capacity (TLAC) available	15,824,386	16,004,618	15,553,959	14,774,769	14,900,763
2	Total RWA at the level of the resolution group	62,141,217	63,219,955	60,599,128	59,928,686	57,899,567
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	25.46%	25.31%	25.66%	24.65%	25.73%
3a	TLAC as a percentage of RWA	21.95%	21.77%	22.11%	21.10%	22.18%
4	Leverage ratio exposure measure at the level of the resolution group	220,977,568	211,843,311	210,901,420	208,837,962	208,557,401
5	TLAC as a percentage of leverage ratio exposure measure	7.16%	7.55%	7.37%	7.07%	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					