Key metrics

Mizuho Financial Group 【Consolidated】
As of September 30, 2020

(in million yen, except percentage)

KM1:Key metrics						
Basel III Template No.		a	b	c	d	e
		As of September 30, 2020	As of June 30, 2020	As of March 31, 2020	As of December 31, 2019	As of September 30, 2019
Capital						
1	Common Equity Tier 1 capital	7,452,628	7,407,199	7,244,776	7,535,918	7,383,281
2	Tier 1 capital	9,467,504	9,187,258	9,024,404	9,327,154	9,161,779
3	Total capital	11,132,750	10,914,882	10,722,278	11,052,065	10,864,818
Risk weighted assets						
4	Risk weighted assets	64,404,983	65,180,377	62,141,217	63,219,955	60,599,128
Capital ratio						
5	Common Equity Tier 1 capital ratio	11.57%	11.36%	11.65%	11.92%	12.18%
6	Tier 1 capital ratio	14.69%	14.09%	14.52%	14.75%	15.11%
7	Total capital ratio	17.28%	16.74%	17.25%	17.48%	17.92%
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.01%	0.01%	0.01%	0.04%	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%	3.51%	3.51%	3.54%	3.55%
12	CET1 available after meeting the bank's minimum capital requirements	7.07%	6.86%	7.15%	7.42%	7.68%
Leverage ratio						
13	Total exposures	195,811,781	197,278,551	220,977,568	211,843,311	210,901,420
14	Leverage ratio	4.83%	4.65%	4.08%	4.40%	4.34%

Key metrics

Mizuho Financial Group 【Consolidated】
As of September 30, 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 September 30, 2020	As of June 30, 2020	As of March 31, 2020	As of December 31, 2019	As of September 30, 2019
1	Total loss-absorbing capacity (TLAC) available	16,259,140	15,866,972	15,824,386	16,004,618	15,553,959
2	Total RWA at the level of the resolution group	64,404,983	65,180,377	62,141,217	63,219,955	60,599,128
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	25.24%	24.34%	25.46%	25.31%	25.66%
3a	TLAC as a percentage of RWA	21.73%	20.83%	21.95%	21.77%	22.11%
4	Leverage ratio exposure measure at the level of the resolution group	195,811,781	197,278,551	220,977,568	211,843,311	210,901,420
5	TLAC as a percentage of leverage ratio exposure measure	8.30%	8.04%	7.16%	7.55%	7.37%
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					