Key metrics

Mizuho Financial Group 【Consolidated】
As of June 30, 2024

(in million yen, except percentage)

KM1:Key metrics						
Basel III Template No.		a	b	c	d	e
		As of June 30, 2024	As of March 31, 2024	As of December 31, 2023	As of September 30, 2023	As of June 30, 2023
Capital						
1	Common Equity Tier 1 capital	9,527,232	9,259,977	9,044,268	8,885,340	8,848,730
2	Tier 1 capital	11,311,183	10,801,836	10,601,511	10,636,388	10,338,763
3	Total capital	12,770,641	12,314,615	12,146,151	12,228,219	11,707,585
Risk weighted assets						
4	Risk weighted assets	72,324,861	72,720,245	76,039,413	77,063,504	73,859,172
4a	Risk weighted assets (pre-floor)	72,324,861	72,720,245			
	Risk weighted assets (floor final execution basis)	88,482,439	87,535,098			
Capital ratio						
5	Common Equity Tier 1 capital ratio	13.17%	12.73%	11.89%	11.52%	11.98%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	13.17%	12.73%			
	Common Equity Tier 1 capital ratio (floor final execution basis)	10.76%	10.57%			
6	Tier 1 capital ratio	15.63%	14.85%	13.94%	13.80%	13.99%
6a	Tier 1 capital ratio (pre-floor ratio)	15.63%	14.85%			
	Tier 1 capital ratio (floor final execution basis)	12.78%	12.33%			
7	Total capital ratio	17.65%	16.93%	15.97%	15.86%	15.85%
7a	Total capital ratio (pre-floor ratio)	17.65%	16.93%			
	Total capital ratio (floor final execution basis)	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%	0.09%	0.10%	0.10%	0.07%
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%	3.59%	3.60%	3.60%	3.57%
12	CET1 available after meeting the bank's minimum capital requirements	8.67%	8.23%	7.39%	7.02%	7.48%
Leverage ratio						
13	Total exposures	243,739,556	229,376,808	235,869,008	242,406,179	234,765,127
14	Leverage ratio	4.64%	4.70%	4.49%	4.38%	4.40%

Key metrics

Mizuho Financial Group 【Consolidated】
As of June 30, 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 June 30, 2024	As of March 31, 2024	As of December 31, 2023	As of September 30, 2023	As of June 30, 2023
1	Total loss-absorbing capacity (TLAC) available	21,852,479	21,045,441	20,291,957	20,675,651	20,172,321
2	Total RWA at the level of the resolution group	72,324,861	72,720,245	76,039,413	77,063,504	73,859,172
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	30.21%	28.94%	26.68%	26.82%	27.31%
3a	TLAC as a percentage of RWA	26.59%	25.35%	23.08%	23.22%	23.74%
4	Leverage ratio exposure measure at the level of the resolution group	243,739,556	229,376,808	235,869,008	242,406,179	234,765,127
5	TLAC as a percentage of leverage ratio exposure measure	8.96%	9.17%	8.60%	8.52%	8.59%
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					