Key metrics

Mizuho Financial Group 【Consolidated】
As of June 30, 2023

(in million yen, except percentage)

KM1:Key metrics						
Basel III Template No.		a	b	c	d	e
		As of June 30, 2023	As of March 31, 2023	As of December 31, 2022	As of September 30, 2022	As of June 30, 2022
Capital						
1	Common Equity Tier 1 capital	8,848,730	8,315,525	8,305,822	8,097,740	8,080,239
2	Tier 1 capital	10,338,763	9,803,395	9,786,067	9,733,177	9,719,478
3	Total capital	11,707,585	11,306,965	11,355,628	11,216,597	11,147,689
Risk weighted assets						
4	Risk weighted assets	73,859,172	70,434,154	70,892,406	71,336,840	68,664,591
Capital ratio						
5	Common Equity Tier 1 capital ratio	11.98%	11.80%	11.71%	11.35%	11.76%
6	Tier 1 capital ratio	13.99%	13.91%	13.80%	13.64%	14.15%
7	Total capital ratio	15.85%	16.05%	16.01%	15.72%	16.23%
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.07%	0.06%	0.04%	0.01%	0.01%
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	3.57%	3.56%	3.54%	3.51%	3.51%
12	CET1 available after meeting the bank's minimum capital requirements	7.48%	7.30%	7.21%	6.85%	7.26%
Leverage ratio						
13	Total exposures	234,765,127	219,441,116	221,602,145	230,856,457	229,778,545
14	Leverage ratio	4.40%	4.46%	4.41%	4.21%	4.22%

Key metrics

Mizuho Financial Group 【Consolidated】
As of June 30, 2023

(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, 2023	As of March 31, 2023	As of December 31, 2022	As of September 30, 2022	As of June 30, 2022
1	Total loss-absorbing capacity (TLAC) available	20,172,321	19,426,106	18,762,135	18,981,096	18,498,448
2	Total RWA at the level of the resolution group	73,859,172	70,434,154	70,892,406	71,336,840	68,664,591
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	27.31%	27.58%	26.46%	26.60%	26.94%
3a	TLAC as a percentage of RWA	23.74%	24.02%	22.92%	23.09%	23.43%
4	Leverage ratio exposure measure at the level of the resolution group	234,765,127	219,441,116	221,602,145	230,856,457	229,778,545
5	TLAC as a percentage of leverage ratio exposure measure	8.59%	8.85%	8.46%	8.22%	8.05%
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					