<u>Key metrics</u>

Mizuho Financial Group 【Consolidated】
As of December 31, 2023

(in million yen, except percentage)

KM1:Key metrics						
Basel III Template No.		a	b	c	d	e
		As of December 31, 2023	As of September 30, 2023	As of June 30, 2023	As of March 31, 2023	As of December 31, 2022
Capital						
1	Common Equity Tier 1 capital	9,044,268	8,885,340	8,848,730	8,315,525	8,305,822
2	Tier 1 capital	10,601,511	10,636,388	10,338,763	9,803,395	9,786,067
3	Total capital	12,146,151	12,228,219	11,707,585	11,306,965	11,355,628
Risk weighted assets						
4	Risk weighted assets	76,039,413	77,063,504	73,859,172	70,434,154	70,892,406
Capital ratio						
5	Common Equity Tier 1 capital ratio	11.89%	11.52%	11.98%	11.80%	11.71%
6	Tier 1 capital ratio	13.94%	13.80%	13.99%	13.91%	13.80%
7	Total capital ratio	15.97%	15.86%	15.85%	16.05%	16.01%
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.10%	0.10%	0.07%	0.06%	0.04%
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	3.60%	3.60%	3.57%	3.56%	3.54%
12	CET1 available after meeting the bank's minimum capital requirements	7.39%	7.02%	7.48%	7.30%	7.21%
Leverage ratio						
13	Total exposures	235,869,008	242,406,179	234,765,127	219,441,116	221,602,145
14	Leverage ratio	4.49%	4.38%	4.40%	4.46%	4.41%

Key metrics

Mizuho Financial Group 【Consolidated】
As of December 31, 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 December 31, 2023	As of September 30, 2023	As of June 30, 2023	As of March 31, 2023	As of December 31, 2022
1	Total loss-absorbing capacity (TLAC) available	20,291,957	20,675,651	20,172,321	19,426,106	18,762,135
2	Total RWA at the level of the resolution group	76,039,413	77,063,504	73,859,172	70,434,154	70,892,406
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	26.68%	26.82%	27.31%	27.58%	26.46%
3a	TLAC as a percentage of RWA	23.08%	23.22%	23.74%	24.02%	22.92%
4	Leverage ratio exposure measure at the level of the resolution group	235,869,008	242,406,179	234,765,127	219,441,116	221,602,145
5	TLAC as a percentage of leverage ratio exposure measure	8.60%	8.52%	8.59%	8.85%	8.46%
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					