Key metrics

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

(in million yen, except percentage)

KM1:Key metrics						
Basel III Template No.		a	b	c	d	e
		As of September 30, 2024	As of June 30, 2024	As of March 31, 2024	As of December 31, 2023	As of September 30, 2023
Capital						
1	Common Equity Tier 1 capital	9,554,733	9,527,232	9,259,977	9,044,268	8,885,340
2	Tier 1 capital	11,425,862	11,311,183	10,801,836	10,601,511	10,636,388
3	Total capital	13,013,266	12,770,641	12,314,615	12,146,151	12,228,219
Risk weighted assets						
4	Risk weighted assets	69,760,218	72,324,861	72,720,245	76,039,413	77,063,504
4a	Risk weighted assets (pre-floor)	69,760,218	72,324,861	72,720,245		
	Risk weighted assets (floor final execution basis)	79,435,983	82,776,440	80,986,829		
Capital ratio						
5	Common Equity Tier 1 capital ratio	13.69%	13.17%	12.73%	11.89%	11.52%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	13.69%	13.17%	12.73%		
	Common Equity Tier 1 capital ratio (floor final execution basis)	12.02%	11.50%	11.43%		
6	Tier 1 capital ratio	16.37%	15.63%	14.85%	13.94%	13.80%
6a	Tier 1 capital ratio (pre-floor ratio)	16.37%	15.63%	14.85%		
	Tier 1 capital ratio (floor final execution basis)	14.38%	13.66%	13.33%		
7	Total capital ratio	18.65%	17.65%	16.93%	15.97%	15.86%
7a	Total capital ratio (pre-floor ratio)	18.65%	17.65%	16.93%		
	Total capital ratio (floor final execution basis)	16.38%	15.42%	15.20%		
Capital buffer						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.12%	0.12%	0.09%	0.10%	0.10%
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%	3.62%	3.59%	3.60%	3.60%
12	CET1 available after meeting the bank's minimum capital requirements	9.19%	8.67%	8.23%	7.39%	7.02%
Leverage ratio						
13	Total exposures	227,154,741	243,739,556	229,376,808	235,869,008	242,406,179
14	Leverage ratio	5.02%	4.64%	4.70%	4.49%	4.38%

Key metrics

Mizuho Financial Group 【Consolidated】
As of September 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 September 30, 2024	As of June 30, 2024	As of March 31, 2024	As of December 31, 2023	As of September 30, 2023
1	Total loss-absorbing capacity (TLAC) available	21,627,629	21,852,479	21,045,441	20,291,957	20,675,651
2	Total RWA at the level of the resolution group	69,760,218	72,324,861	72,720,245	76,039,413	77,063,504
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	31.00%	30.21%	28.94%	26.68%	26.82%
3a	TLAC as a percentage of RWA	27.38%	26.59%	25.35%	23.08%	23.22%
4	Leverage ratio exposure measure at the level of the resolution group	227,154,741	243,739,556	229,376,808	235,869,008	242,406,179
5	TLAC as a percentage of leverage ratio exposure measure	9.52%	8.96%	9.17%	8.60%	8.52%
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					