

List of disclosure materials related to risk management (FY2020-2022)

		Integrated Report (Annual Review)*	(US GAAP)Form 20-F	Basel Pillar 3 Disclosures	IR Presentation Appendices
		Mar. 2021	Mar. 2021	Sep. 2021	Sep. 2021
Overview of risk management					
	Comprehensive risk management systems	1	p83-84	p153	
	Major risk types and management	2	Appendix p112-123	p154-169	
	Allocation of risk capital	3	p85	p153-154	p11
	Risk appetite framework (RAF)	4	p81-82		
Credit risk					
	Credit risk management	5	Appendix p112	p154-157	
	Status of credit risk exposure	6	Appendix p282		p15
	Credit risk-weighted assets by asset class and ratings segment	7	Appendix p276		p14
	Credit risk mitigation techniques	8	Appendix p301		p25
	Counterparty credit risk	9	Appendix p303		p30
	Outstanding loan balances and non-accrual, past due & restructured	10	Appendix p134-137		
	Connection between obligor ratings, definition of obligor classifications of self-assessments, claims disclosed under the FRA and non-accrual, past due & restructured loans	11	Appendix p113		
	Securitization exposures	12	Appendix p312		p38
Market risk					
	Market risk management structure	13	Appendix p116	P.159	
	Status of Mizuho Financial Group's market risk	14	Appendix p117	P.160	p44
	IRRBB	15	Appendix p321		p45
Liquidity risk					
	Liquidity risk management structure	16	Appendix p119	P.163	
	Status of major liquid assets	17	Appendix p334		p58
	Status of major funding	18	Appendix p334		
Operational risk					
	Operational risk management structure	19	Appendix p120	P.165	
BIS Capital					
	Key metrics	20	Appendix p259		p2
	Composition of capital	21	Appendix p262		p4
	Overview of risk-weighted assets	22	Appendix p275		p13