

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

		Integrated Report (Annual Review)* Mar. 2022	(US GAAP)Form 20-F Mar. 2022	IR Presentation Appendices Mar. 2022
Overview of risk management				
Comprehensive risk management systems	1	p100, Appendix p130	p153	
Major risk types and management	2	Appendix p131-142	p154-169	
Allocation of risk capital	3	Appendix p130	p153-154	p15
Risk appetite framework (RAF)	4	p99		
Credit risk				
Credit risk management	5	Appendix p131	p154-157	
Status of credit risk exposure	6	Appendix p310		
Credit risk-weighted assets by asset class and ratings segment	7	Appendix p304		
Credit risk mitigation techniques	8	Appendix p328		
Counterparty credit risk	9	Appendix p332		
Outstanding loan balances and non-accrual, past due & restructured	10	Appendix p154-157		
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 p132		
Securitization exposures	12	Appendix p341		
Market risk				
Market risk management structure	13	Appendix p134	P.159	
Status of Mizuho Financial Group's market risk	14	Appendix p135	P.160	
IRRBB	15	Appendix p350		
Liquidity risk				
Liquidity risk management structure	16	Appendix p137	P.163	
Status of major liquid assets	17	Appendix p364		
Status of major funding	18	Appendix p364		
Operational risk				
Operational risk management structure	19	Appendix p138	P.165	
BIS Capital				
Key metrics	20	Appendix p287		
Composition of capital	21	Appendix p290		
Overview of risk-weighted assets	22	Appendix p303		