

MIZUHO FINANCIAL GROUP INC
Form 6-K
January 30, 2017
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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 6-K

REPORT OF FOREIGN PRIVATE ISSUER

PURSUANT TO RULE 13a-16 OR 15d-16

UNDER THE SECURITIES EXCHANGE ACT OF 1934

For the month of January 2017

Commission File Number 001-33098

Mizuho Financial Group, Inc.

(Translation of registrant's name into English)

5-5, Otemachi 1-chome

Chiyoda-ku, Tokyo 100-8176

Japan

(Address of principal executive office)

Indicate by check mark whether the registrant files or will file annual reports under cover of Form 20-F or Form 40-F. Form 20-F Form 40-F

Indicate by check mark if the registrant is submitting the Form 6-K in paper as permitted by Regulation S-T Rule 101(b)(1):

Indicate by check mark if the registrant is submitting the Form 6-K in paper as permitted by Regulation S-T Rule 101(b)(7):

Indicate by check mark whether the registrant by furnishing the information contained in this Form is also thereby furnishing the information to the Commission pursuant to Rule 12g3-2(b) under the Securities Exchange Act of 1934. Yes No

If Yes is marked, indicate below the file number assigned to the registrant in connection with Rule 12g3-2(b): 82-_____ .

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Date: January 30, 2017

Mizuho Financial Group, Inc.

By: /s/ Koichi Iida

Name: Koichi Iida

Title: Managing Executive Officer / Group CFO

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The following is the English translation of excerpt regarding the Basel Pillar 3 disclosures and the relevant information from our Japanese language disclosure material published in January 2017.

The Japanese regulatory disclosure requirements are fulfilled with the Basel Pillar 3 disclosures and Japanese GAAP is applied to the relevant financial information.

In this report, we, us, and our refer to Mizuho Financial Group, Inc. and, unless the context indicates otherwise, its consolidated subsidiaries. Mizuho Financial Group refers to Mizuho Financial Group, Inc.

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The Basel Framework, based on the International Convergence of Capital Measurement and Capital Standards: A Revised Framework issued by the Basel Committee on Banking Supervision, requires the disclosure of capital adequacy information to ensure the enhanced effectiveness of market discipline. Our disclosure is made under the Matters Separately Prescribed by the Commissioner of the Financial Services Agency Regarding Capital Adequacy Conditions, etc. pursuant to Article 19-2, Paragraph 1, Item 5, Subitem (d), etc. of the Ordinance for Enforcement of the Banking Law (Ministry of Finance Ordinance No. 10 of 1982) (the FSA Notice No. 7 of 2014.).

With respect to the calculation of capital adequacy ratio, we have applied the international standard and adopted (a) the advanced internal ratings-based approach as a method to calculate the amount of credit risk weighted assets and (b) the advanced measurement approach as a method to calculate the amount equivalent to the operational risk.

Capital adequacy ratio**(1) Summary of capital adequacy ratio****Mizuho Financial Group (Consolidated)**

| | As of September 30, 2015 | (Billions of yen) As of September 30, 2016 |
|---|--------------------------|---|
| Total capital ratio (International standard) | 15.40% | 15.84% |
| Tier 1 capital ratio | 12.42% | 12.94% |
| Common equity Tier 1 capital ratio | 10.17% | 10.98% |
| Total capital | 9,596.1 | 9,767.8 |
| Tier 1 capital | 7,742.3 | 7,982.5 |
| Common equity Tier 1 capital | 6,338.8 | 6,769.3 |
| Risk weighted assets | 62,309.2 | 61,648.4 |
| Credit risk | 57,249.5 | 56,576.9 |
| Market risk | 1,982.7 | 1,917.2 |
| Operational risk | 3,076.9 | 3,154.3 |

Mizuho Bank (Consolidated)

| | As of September 30, 2015 | (Billions of yen) As of September 30, 2016 |
|---|--------------------------|---|
| Total capital ratio (International standard) | 16.01% | 16.01% |
| Tier 1 capital ratio | 13.06% | 13.22% |
| Common equity Tier 1 capital ratio | 10.83% | 11.02% |
| Total capital | 9,097.2 | 9,012.1 |
| Tier 1 capital | 7,420.5 | 7,440.1 |
| Common equity Tier 1 capital | 6,151.9 | 6,202.3 |
| Risk weighted assets | 56,790.8 | 56,261.3 |
| Credit risk | 53,234.2 | 53,098.7 |
| Market risk | 1,420.2 | 878.1 |
| Operational risk | 2,136.3 | 2,284.4 |

Mizuho Bank (Non-Consolidated)

| | As of September 30, 2015 | (Billions of yen) As of September 30, 2016 |
|---|--------------------------|---|
| Total capital ratio (International standard) | 16.06% | 16.37% |
| Tier 1 capital ratio | 12.93% | 13.39% |
| Common equity Tier 1 capital ratio | 10.65% | 11.06% |
| Total capital | 8,936.3 | 8,846.2 |
| Tier 1 capital | 7,196.8 | 7,238.5 |
| Common equity Tier 1 capital | 5,928.9 | 5,976.5 |
| Risk weighted assets | 55,639.4 | 54,032.8 |
| Credit risk | 52,363.8 | 51,520.2 |
| Market risk | 1,390.7 | 627.9 |
| Operational risk | 1,884.8 | 1,884.6 |

Mizuho Trust & Banking (Consolidated)

| | As of September 30, 2015 | (Billions of yen) As of September 30, 2016 |
|---|--------------------------|---|
| Total capital ratio (International standard) | 21.13% | 19.95% |
| Tier 1 capital ratio | 19.10% | 18.80% |
| Common equity Tier 1 capital ratio | 19.06% | 18.80% |
| Total capital | 502.1 | 479.1 |
| Tier 1 capital | 453.8 | 451.6 |
| Common equity Tier 1 capital | 452.9 | 451.6 |
| Risk weighted assets | 2,376.1 | 2,401.3 |
| Credit risk | 2,111.3 | 2,125.7 |
| Market risk | 17.3 | 13.0 |
| Operational risk | 247.4 | 262.5 |

Mizuho Trust & Banking (Non-consolidated)

| | As of September 30, 2015 | (Billions of yen) As of September 30, 2016 |
|---|--------------------------|---|
| Total capital ratio (International standard) | 21.22% | 20.16% |
| Tier 1 capital ratio | 19.18% | 19.05% |
| Common equity Tier 1 capital ratio | 19.18% | 19.05% |
| Total capital | 491.6 | 488.5 |
| Tier 1 capital | 444.3 | 461.6 |
| Common equity Tier 1 capital | 444.3 | 461.6 |
| Risk weighted assets | 2,315.9 | 2,422.8 |
| Credit risk | 2,092.0 | 2,184.4 |
| Market risk | 15.8 | 11.3 |
| Operational risk | 208.1 | 227.1 |

Table of Contents**Risk weighted assets****(1) Credit risk weighted assets by asset class and ratings segment****Mizuho Financial Group (Consolidated)**

| | (Billions of yen) | | | | | |
|--|--------------------------|-----------------------------------|-------------------|--------------------------|-----------------------------------|-------------------|
| | As of September 30, 2015 | | | As of September 30, 2016 | | |
| | EAD | Credit risk weighted assets | Risk Weight(%) | EAD | Credit risk weighted assets | Risk Weight(%) |
| Internal ratings-based approach | 192,002.1 | 50,906.6 | 26.51 | 184,252.0 | 49,590.8 | 26.91 |
| Corporate, etc. | 165,597.6 | 31,370.5 | 18.94 | 159,867.8 | 31,109.7 | 19.45 |
| Corporate (except specialized lending) | 77,672.1 | 28,057.1 | 36.12 | 74,556.7 | 28,326.4 | 37.99 |
| Ratings A1-B2 | 55,685.6 | 14,407.0 | 25.87 | 52,669.8 | 14,471.9 | 27.47 |
| Ratings C1-D3 | 19,911.7 | 11,987.8 | 60.20 | 19,719.8 | 11,915.4 | 60.42 |
| Ratings E1-E2 | 1,025.6 | 1,302.8 | 127.02 | 1,155.8 | 1,577.9 | 136.51 |
| Ratings E2R-H1 | 1,049.1 | 359.4 | 34.26 | 1,011.2 | 361.1 | 35.71 |
| Sovereign | 79,782.9 | 1,219.3 | 1.53 | 78,802.5 | 1,067.1 | 1.35 |
| Ratings A1-B2 | 79,637.5 | 1,140.1 | 1.43 | 78,683.1 | 991.9 | 1.26 |
| Ratings C1-D3 | 142.2 | 77.7 | 54.64 | 118.9 | 74.3 | 62.52 |
| Ratings E1-E2 | 3.0 | 1.4 | 48.23 | 0.4 | 0.7 | 181.13 |
| Ratings E2R-H1 | 0.1 | 0.0 | 62.90 | 0.0 | 0.0 | 62.70 |
| Bank | 7,920.2 | 1,830.6 | 23.11 | 6,358.3 | 1,557.8 | 24.50 |
| Ratings A1-B2 | 7,108.0 | 1,386.9 | 19.51 | 5,814.0 | 1,225.7 | 21.08 |
| Ratings C1-D3 | 804.5 | 433.1 | 53.83 | 537.4 | 320.5 | 59.63 |
| Ratings E1-E2 | 4.2 | 9.6 | 224.78 | 4.1 | 10.7 | 258.09 |
| Ratings E2R-H1 | 3.4 | 1.0 | 29.81 | 2.6 | 0.7 | 30.20 |
| Specialized lending | 222.2 | 263.3 | 118.48 | 150.2 | 158.1 | 105.31 |
| Retail | 13,192.5 | 5,058.4 | 38.34 | 12,530.7 | 4,726.6 | 37.72 |
| Residential mortgage | 10,027.3 | 3,362.9 | 33.54 | 9,562.8 | 3,195.3 | 33.41 |
| Qualifying revolving loan | 527.4 | 342.1 | 64.86 | 588.6 | 383.2 | 65.10 |
| Other retail | 2,637.6 | 1,353.3 | 51.31 | 2,379.3 | 1,148.0 | 48.25 |
| Equities | 4,951.9 | 7,921.2 | 159.96 | 4,359.0 | 7,386.0 | 169.44 |
| PD/LGD approach | 4,430.4 | 6,219.8 | 140.39 | 3,715.4 | 5,298.7 | 142.61 |
| Market-based approach | 521.5 | 1,701.4 | 326.22 | 643.6 | 2,087.2 | 324.29 |
| Regarded-method exposure | 2,015.1 | 4,335.6 | 215.15 | 1,871.5 | 4,223.2 | 225.65 |
| Securitizations | 3,583.9 | 288.4 | 8.05 | 3,439.9 | 269.6 | 7.83 |
| Others | 2,660.8 | 1,932.1 | 72.61 | 2,182.9 | 1,875.5 | 85.92 |
| Standardized approach | 9,184.5 | 3,565.4 | 38.82 | 13,081.9 | 3,575.8 | 27.33 |
| CVA risk | n.a. | 2,555.1 | n.a. | n.a. | 3,188.2 | n.a. |
| Central counterparty-related | n.a. | 222.3 | n.a. | n.a. | 221.9 | n.a. |
| Total | 201,186.6 | 57,249.5 | 28.46 | 197,334.0 | 56,576.9 | 28.67 |

Notes:

- Corporate does not include specialized lending exposure under supervisory slotting criteria.

2. Specialized lending is specialized lending exposure under supervisory slotting criteria.
<Analysis>

Risk weighted assets decreased mainly by Equities.

The decrease of Equities is mainly due to sale of some stocks and decline of stock prices in our portfolio.

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Status of Mizuho Financial Group's consolidated capital adequacy

Scope of consolidation

(1) Scope of consolidation for calculating consolidated capital adequacy ratio

(A) Difference from the companies included in the scope of consolidation based on consolidation rules for preparation of consolidated financial statements (the scope of accounting consolidation)

None as of September 30, 2015 and 2016.

(B) Number of consolidated subsidiaries

| | As of September 30, 2015 | As of September 30, 2016 |
|----------------------------------|--------------------------|--------------------------|
| Consolidated subsidiaries | 147 | 142 |

Our major consolidated subsidiaries (and their main businesses) are Mizuho Bank, Ltd. (banking business), Mizuho Trust & Banking Co., Ltd. (trust business and banking business) and Mizuho Securities Co., Ltd. (securities business).

(C) Corporations providing financial services for which Article 9 of the FSA Notice No. 20 is applicable

None as of September 30, 2015 and 2016.

(D) Companies that are in the bank holding company's corporate group but not included in the scope of accounting consolidation and companies that are not in the bank holding company's corporate group but included in the scope of accounting consolidation

None as of September 30, 2015 and 2016.

(E) Restrictions on transfer of funds or capital within the bank holding company's corporate group

None as of September 30, 2015 and 2016.

(F) Names of any other financial institutions, etc., classified as subsidiaries or other members of the bank holding company that are deficient in regulatory capital

None as of September 30, 2015 and 2016.

Table of Contents**Composition of capital****(2) Composition of capital, etc.****(A) Composition of capital disclosure****Composition of capital disclosure (International standard)**

| | | (Millions of yen) | | | |
|--|---|--|-----------|--|---------|
| | | As of September 30, 2015 | | As of September 30, 2016 | |
| | | Amounts excluded under transitional arrangements | | Amounts excluded under transitional arrangements | |
| Basel III template | | | | | |
| Common equity Tier 1 capital: instruments and reserves | | (1) | | | |
| 1a+2-1c-26 | Directly issued qualifying common share capital plus related stock surplus and retained earnings | 6,128,579 | / | 6,730,792 | / |
| 1a | of which: capital and stock surplus | 3,223,128 | / | 3,367,574 | / |
| 2 | of which: retained earnings | 3,004,162 | / | 3,463,490 | / |
| 1c | of which: treasury stock (-) | 4,031 | / | 5,098 | / |
| 26 | of which: national specific regulatory adjustments (earnings to be distributed) (-) | 94,680 | / | 95,173 | / |
| | of which: other than above | | / | | / |
| 1b | Subscription rights to common shares | 2,762 | / | 1,754 | / |
| 3 | Accumulated other comprehensive income and other disclosed reserves | 683,133 | 1,024,700 | 856,425 | 570,950 |
| 5 | Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1) | 11,789 | / | 14,954 | / |
| | Total of items included in common equity Tier 1 capital: instruments and reserves subject to phase-out arrangements | 52,353 | / | 33,263 | / |
| | of which: amount allowed in group CET1 capital subject to phase-out arrangements on common share capital issued by subsidiaries and held by third parties | 52,353 | / | 33,263 | / |
| 6 | Common equity Tier 1 capital: instruments and reserves | (A) 6,878,618 | / | 7,637,189 | / |
| Common equity Tier 1 capital: regulatory adjustments | | (2) | | | |
| 8+9 | Total intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) | 205,731 | 308,597 | 383,779 | 255,853 |
| 8 | of which: goodwill (net of related tax liability, including those equivalent) | 16,064 | 24,096 | 30,506 | 20,337 |
| 9 | of which: other intangibles other than goodwill and mortgage servicing rights (net of related tax liability) | 189,667 | 284,500 | 353,273 | 235,515 |
| 10 | Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) | 4,731 | 7,097 | 35,461 | 23,641 |
| 11 | Deferred gains or losses on derivatives under hedge accounting | 23,642 | 35,463 | 100,246 | 66,831 |
| 12 | Shortfall of eligible provisions to expected losses | 16,047 | 23,976 | 40,278 | 26,855 |
| 13 | Securitization gain on sale | 40 | 61 | 46 | 30 |
| 14 | Gains and losses due to changes in own credit risk on fair valued liabilities | 516 | 774 | 1,047 | 698 |
| 15 | Net defined benefit asset | 209,811 | 314,717 | 280,679 | 187,119 |
| 16 | Investments in own shares (excluding those reported in the net assets section) | 930 | 1,395 | 1,594 | 1,062 |

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| | | | | | |
|----------|---|-----------|---------|-----------|--------|
| 17 | Reciprocal cross-holdings in common equity | | | | |
| 18 | Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above the 10% threshold) | 78,353 | 117,530 | 24,658 | 16,438 |
| 19+20+21 | Amount exceeding the 10% threshold on specified items | | | | |
| 19 | of which: significant investments in the common stock of financials | | | | |
| 20 | of which: mortgage servicing rights | | | | |
| 21 | of which: deferred tax assets arising from temporary differences (net of related tax liability) | | | | |
| 22 | Amount exceeding the 15% threshold on specified items | | | | |
| 23 | of which: significant investments in the common stock of financials | | | | |
| 24 | of which: mortgage servicing rights | | | | |
| 25 | of which: deferred tax assets arising from temporary differences (net of related tax liability) | | | | |
| 27 | Regulatory adjustments applied to common equity Tier 1 due to insufficient additional Tier 1 and Tier 2 to cover deductions | | / | | / |
| 28 | Common equity Tier 1 capital: regulatory adjustments (B) | 539,805 | / | 867,792 | / |
| 29 | Common equity Tier 1 capital (CET1) ((A)-(B)) (C) | 6,338,812 | / | 6,769,396 | / |

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| | | (Millions of yen) | | | |
|--|-----|--|---------------|--|-----------|
| | | As of September 30, 2015 | | As of September 30, 2016 | |
| | | Amounts excluded under transitional arrangements | | Amounts excluded under transitional arrangements | |
| Basel III template | | | | | |
| Additional Tier 1 capital: instruments | | (3) | | | |
| 30 | 31a | Directly issued qualifying additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown | / | / | / |
| 30 | 31b | Subscription rights to additional Tier 1 instruments | / | / | / |
| 30 | 32 | Directly issued qualifying additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards | 300,000 | / | 760,000 |
| 30 | | Qualifying additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities | / | / | / |
| 34-35 | | Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1) | 29,117 | / | 30,890 |
| 33+35 | | Eligible Tier 1 capital instruments subject to phase-out arrangements included in additional Tier 1 capital: instruments | 1,193,555 | / | 577,500 |
| 33 | | of which: directly issued capital instruments subject to phase out from additional Tier 1 | 1,193,555 | / | 577,500 |
| 35 | | of which: instruments issued by subsidiaries subject to phase out | / | / | / |
| | | Total of items included in additional Tier 1 capital: instruments subject to phase-out arrangements | (26,251) | / | (34,360) |
| | | of which: foreign currency translation adjustments | (26,251) | / | (34,360) |
| 36 | | Additional Tier 1 capital: instruments | (D) 1,496,421 | / | 1,334,030 |
| Additional Tier 1 capital: regulatory adjustments | | | | | |
| 37 | | Investments in own additional Tier 1 instruments | | | |
| 38 | | Reciprocal cross-holdings in additional Tier 1 instruments | | | |
| 39 | | Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold) | 177 | 265 | 66 |
| 40 | | Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) | 58,370 | 87,555 | 88,200 |
| | | Total of items included in additional Tier 1 capital: regulatory adjustments subject to phase-out arrangements | 34,349 | / | 32,630 |
| | | of which: goodwill equivalent | 5,487 | / | 9,078 |
| | | of which: intangible fixed assets recognized as a result of a merger | 16,764 | / | 10,095 |
| | | of which: capital increase due to securitization transactions | 61 | / | 30 |
| | | of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal ratings-based approach | 12,035 | / | 13,426 |

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| | | | | | | |
|----|--|-----|--------|---|---------|---|
| 42 | Regulatory adjustments applied to additional Tier 1 due to insufficient Tier 2 to cover deductions | | | / | | / |
| 43 | Additional Tier 1 capital: regulatory adjustments | (E) | 92,896 | / | 120,897 | / |

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| | | (Millions of yen) | | | |
|---|--|--|-----------|--|--------------|
| | | As of September 30, 2015 | | As of September 30, 2016 | |
| | | Amounts excluded under transitional arrangements | | Amounts excluded under transitional arrangements | |
| Basel III template | | | | | |
| Additional Tier 1 capital (AT1) | | | | | |
| 44 | Additional Tier 1 capital ((D)-(E)) | (F) | 1,403,524 | / | 1,213,132 / |
| Tier 1 capital (T1 = CET1 + AT1) | | | | | |
| 45 | Tier 1 capital (T1 = CET1 + AT1) ((C)+(F)) | (G) | 7,742,337 | / | 7,982,529 / |
| Tier 2 capital: instruments and provisions | | | | | |
| 46 | Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown | | | / | / |
| 46 | Subscription rights to Tier 2 instruments | | | / | / |
| 46 | Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards | | 200,000 | / | 495,840 / |
| 46 | Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities | | 179,955 | / | 151,680 / |
| 48-49 | Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2) | | 9,190 | / | 10,481 / |
| 47+49 | Eligible Tier 2 capital instruments subject to phase-out arrangements included in Tier 2: instruments and provisions | | 1,031,810 | / | 884,083 / |
| 47 | of which: directly issued capital instruments subject to phase out from Tier 2 | | 179,955 | / | 151,680 / |
| 49 | of which: instruments issued by subsidiaries subject to phase out | | 851,855 | / | 732,403 / |
| 50 | Total of general allowance for loan losses and eligible provisions included in Tier 2 | | 5,321 | / | 5,726 / |
| 50a | of which: general allowance for loan losses | | 5,321 | / | 5,726 / |
| 50b | of which: eligible provisions | | | / | / |
| | Total of items included in Tier 2 capital: instruments and provisions subject to phase-out arrangements | | 595,993 | / | 333,124 / |
| | of which: 45% of unrealized gains on other securities | | 537,310 | / | 294,596 / |
| | of which: 45% of revaluation reserve for land | | 58,683 | / | 38,527 / |
| 51 | Tier 2 capital: instruments and provisions | (H) | 2,022,270 | / | 1,880,935 / |
| Tier 2 capital: regulatory adjustments | | | | | |
| 52 | Investments in own Tier 2 instruments | | 400 | 600 | 209 139 |
| 53 | Reciprocal cross-holdings in Tier 2 instruments | | | | |
| 54 | Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold) | | 47,465 | 71,198 | 11,541 7,694 |
| 55 | Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions) | | | | |
| | Total of items included in Tier 2 capital: regulatory adjustments subject to phase-out arrangements | | 120,639 | / | 83,844 / |
| | of which: investments in the capital banking, financial and insurance entities | | 108,603 | / | 70,418 / |
| | of which: 50% of excess of expected losses relative to eligible reserves by banks adopting internal | | 12,035 | / | 13,426 / |

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| | | | | | | |
|------------------------------|--|-----|-----------|---|-----------|---|
| | ratings-based approach | | | | | |
| 57 | Tier 2 capital: regulatory adjustments | (I) | 168,504 | / | 95,596 | / |
| Tier 2 capital (T2) | | | | | | |
| 58 | Tier 2 capital (T2) ((H)-(I)) | (J) | 1,853,765 | / | 1,785,339 | / |
| Total capital (TC = T1 + T2) | | | | | | |
| 59 | Total capital (TC = T1 + T2) ((G)+(J)) | (K) | 9,596,102 | / | 9,767,868 | / |

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| | | As of September 30, 2015 | | (Millions of yen) As of September 30, 2016 | |
|--|--|--|---|--|---|
| | | Amounts excluded under transitional arrangements | | Amounts excluded under transitional arrangements | |
| Basel III template | | | | | |
| Risk weighted assets (5) | | | | | |
| | Total of items included in risk weighted assets subject to phase-out arrangements | 859,464 | / | 473,144 | / |
| | of which: intangible assets (net of related tax liability, excluding those relating to mortgage servicing rights) | 267,735 | / | 225,420 | / |
| | of which: deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) | 7,097 | / | 23,641 | / |
| | of which: net defined benefit asset | 314,717 | / | 187,119 | / |
| | of which: investments in the capital banking, financial and insurance entities | 269,913 | / | 36,963 | / |
| 60 | Risk weighted assets (L) | 62,309,276 | / | 61,648,482 | / |
| Capital ratio (consolidated) | | | | | |
| 61 | Common equity Tier 1 capital ratio (consolidated) ((C)/(L)) | 10.17% | / | 10.98% | / |
| 62 | Tier 1 capital ratio (consolidated) ((G)/(L)) | 12.42% | / | 12.94% | / |
| 63 | Total capital ratio (consolidated) ((K)/(L)) | 15.40% | / | 15.84% | / |
| Regulatory adjustments (6) | | | | | |
| 72 | Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) | 669,722 | / | 676,959 | / |
| 73 | Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) | 152,389 | / | 117,422 | / |
| 74 | Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) | | / | | / |
| 75 | Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) | 76,167 | / | 122,634 | / |
| Provisions included in Tier 2 capital: instruments and provisions (7) | | | | | |
| 76 | Provisions (general allowance for loan losses) | 5,321 | / | 5,726 | / |
| 77 | Cap on inclusion of provisions (general allowance for loan losses) | 46,560 | / | 46,690 | / |
| 78 | Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as nil) | | / | | / |
| 79 | Cap for inclusion of provisions in Tier 2 under internal ratings-based approach | 304,483 | / | 296,588 | / |

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| | | (Millions of yen) | | | |
|---|--|--|---|--|---|
| | | As of September 30, 2015 | | As of September 30, 2016 | |
| | | Amounts excluded under transitional arrangements | | Amounts excluded under transitional arrangements | |
| Basel III template | | | | | |
| Capital instruments subject to phase-out arrangements | | (8) | | | |
| 82 | Current cap on AT1 instruments subject to phase-out arrangements | 1,458,197 | / | 1,249,883 | / |
| 83 | Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as nil) | | / | | / |
| 84 | Current cap on T2 instruments subject to phase-out arrangements | 1,180,942 | / | 1,012,236 | / |
| 85 | Amount excluded from T2 due to cap (excess over cap after redemptions and maturities) (if the amount is negative, report as nil) | | / | | / |

Notes:

- The above figures are calculated based on International standard applied on a consolidated basis under the FSA Notice No. 20.
- In calculating the consolidated capital adequacy ratio, we underwent an examination following the procedures agreed with Ernst & Young ShinNihon LLC, on the basis of Treatment in implementing examination by agreed-upon procedures for calculating capital adequacy ratio (Industry Committee Practical Guideline No. 30 of the Japanese Institute of Certified Public Accountants). Note that this is not a part of the accounting audit performed on our consolidated financial statements. This consists of an examination under agreed-upon procedures performed by Ernst & Young ShinNihon LLC on a portion of the internal control structure concerning the calculation of the capital adequacy ratio and a report of the results to us. As such, they do not represent an opinion regarding the capital adequacy ratio itself nor the internal controls related to the calculation of the capital adequacy ratio.

Table of Contents**(B) Explanation of (A) Composition of capital disclosure****Reconciliation between Consolidated balance sheet and items of consolidated balance sheet and Composition of capital disclosure**

| Items | (Millions of yen) | | Cross-reference to Appended template | Reference # of Basel III template under the Composition of capital disclosure |
|---|---|--------------------------|--------------------------------------|---|
| | Consolidated balance sheet as in published financial statements | | | |
| | As of September 30, 2015 | As of September 30, 2016 | | |
| (Assets) | | | | |
| Cash and due from banks | 35,194,504 | 42,715,384 | | |
| Call loans and bills purchased | 453,546 | 899,865 | | |
| Receivables under resale agreements | 8,618,422 | 9,258,984 | | |
| Guarantee deposits paid under securities borrowing transactions | 3,900,412 | 3,195,977 | | |
| Other debt purchased | 2,907,399 | 2,527,270 | | |
| Trading assets | 11,565,875 | 12,511,953 | 6-a | |
| Money held in trust | 145,940 | 227,975 | | |
| Securities | 39,996,490 | 32,705,104 | 2-b, 6-b | |
| Loans and bills discounted | 74,276,839 | 73,030,669 | 6-c | |
| Foreign exchange assets | 1,657,373 | 1,452,483 | | |
| Derivatives other than for trading assets | 2,958,859 | 2,957,197 | 6-d | |
| Other assets | 3,537,663 | 4,272,085 | 6-e | |
| Tangible fixed assets | 1,078,339 | 1,071,524 | | |
| Intangible fixed assets | 706,610 | 869,070 | 2-a | |
| Net defined benefit asset | 773,296 | 673,562 | 3 | |
| Deferred tax assets | 37,174 | 77,011 | 4-a | |
| Customers liabilities for acceptances and guarantees | 4,901,887 | 4,675,296 | | |
| Reserves for possible losses on loans | (463,886) | (441,438) | | |
| Total assets | 192,246,749 | 192,679,978 | | |
| (Liabilities) | | | | |
| Deposits | 100,595,584 | 110,171,994 | | |
| Negotiable certificates of deposit | 15,455,822 | 9,568,325 | | |
| Call money and bills sold | 5,738,107 | 1,791,651 | | |
| Payables under repurchase agreements | 19,677,206 | 17,739,258 | | |
| Guarantee deposits received under securities lending transactions | 2,115,663 | 1,314,573 | | |
| Commercial paper | 628,445 | 827,552 | | |
| Trading liabilities | 8,964,612 | 9,878,751 | 6-f | |
| Borrowed money | 7,406,585 | 7,243,394 | 8-a | |
| Foreign exchange liabilities | 560,551 | 582,971 | | |
| Short-term bonds | 776,296 | 408,033 | | |
| Bonds and notes | 6,235,233 | 7,131,121 | 8-b | |
| Due to trust accounts | 1,954,690 | 4,053,768 | | |
| Derivatives other than for trading liabilities | 2,653,017 | 2,001,471 | 6-g | |
| Other liabilities | 4,649,335 | 5,755,737 | | |
| Reserve for bonus payments | 43,964 | 47,174 | | |
| Reserve for variable compensation | | 1,488 | | |
| Net defined benefit liability | 48,948 | 52,668 | | |
| Reserve for director and corporate auditor retirement benefits | 1,567 | 1,376 | | |
| Reserve for possible losses on sales of loans | 220 | 3 | | |
| Reserve for contingencies | 6,870 | 4,889 | | |
| Reserve for reimbursement of deposits | 16,684 | 15,828 | | |
| Reserve for reimbursement of debentures | 42,905 | 35,273 | | |

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| | | | |
|---|--------------------|--------------------|----------|
| Reserves under special laws | 1,848 | 2,219 | |
| Deferred tax liabilities | 433,970 | 337,644 | 4-b |
| Deferred tax liabilities for revaluation reserve for land | 71,897 | 67,247 | 4-c |
| Acceptances and guarantees | 4,901,887 | 4,675,296 | |
| Total liabilities | 182,981,918 | 183,709,717 | |
| (Net assets) | | | |
| Common stock and preferred stock | 2,255,790 | 2,256,275 | 1-a |
| Capital surplus | 1,111,410 | 1,111,299 | 1-b |
| Retained earnings | 3,004,969 | 3,464,082 | 1-c |
| Treasury stock | (4,031) | (5,098) | 1-d |
| Total shareholders equity | 6,368,139 | 6,826,558 | |
| Net unrealized gains (losses) on other securities | 1,386,622 | 1,134,348 | |
| Deferred gains or losses on hedges | 59,105 | 167,078 | 5 |
| Revaluation reserve for land | 145,446 | 146,794 | |
| Foreign currency translation adjustment | (43,751) | (85,900) | |
| Remeasurements of defined benefit plans | 160,410 | 65,055 | |
| Total accumulated other comprehensive income | 1,707,834 | 1,427,376 | 3 |
| Stock acquisition rights | 2,762 | 1,754 | 1b |
| Non-controlling Interests | 1,186,094 | 714,572 | 7 |
| Total net assets | 9,264,830 | 8,970,260 | |
| Total liabilities and net assets | 192,246,749 | 192,679,978 | |

Note:

The regulatory scope of consolidation is the same as the accounting scope of consolidation.

Table of Contents**Appended template**

1. Shareholders' equity

(1) Consolidated balance sheet

| Ref. | Consolidated balance sheet items | (Millions of yen) | | Remarks |
|------|----------------------------------|--------------------------|--------------------------|--|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 1-a | Common stock and preferred stock | 2,255,790 | 2,256,275 | Including eligible Tier 1 capital instruments subject to phase-out arrangements (for the balance as of September 30, 2015) |
| 1-b | Capital surplus | 1,111,410 | 1,111,299 | Including eligible Tier 1 capital instruments subject to phase-out arrangements (for the balance as of September 30, 2015) |
| 1-c | Retained earnings | 3,004,969 | 3,464,082 | |
| 1-d | Treasury stock | (4,031) | (5,098) | |
| | Total shareholders' equity | 6,368,139 | 6,826,558 | |

(2) Composition of capital

| Basel III template | Composition of capital disclosure | (Millions of yen) | | Remarks |
|--------------------|--|--------------------------|--------------------------|---|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| | Directly issued qualifying common share capital plus related stock surplus and retained earnings | 6,223,259 | 6,825,966 | Shareholders' equity attributable to common shares (before adjusting national specific regulatory adjustments (earnings to be distributed)) |
| 1a | of which: capital and stock surplus | 3,223,128 | 3,367,574 | |
| 2 | of which: retained earnings | 3,004,162 | 3,463,490 | |
| 1c | of which: treasury stock (-) | 4,031 | 5,098 | |
| | of which: other than above | | | |
| 31a | Directly issued qualifying additional Tier 1 instruments plus related stock surplus of which: classified as equity under applicable accounting standards and the breakdown | | | Shareholders' equity attributable to preferred shares with a loss absorbency clause upon entering into effectively bankruptcy |

2. Intangible fixed assets

(1) Consolidated balance sheet

| Ref. | Consolidated balance sheet items | (Millions of yen) | | Remarks |
|------|--|--------------------------|--------------------------|--|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 2-a | Intangible fixed assets | 706,610 | 869,070 | |
| 2-b | Securities | 39,996,490 | 32,705,104 | |
| | of which: share of goodwill of companies accounted for using the equity method | 31,016 | 28,147 | Share of goodwill of companies accounted for using the equity method |

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| | | |
|-------------------------------|-----------|-----------|
| Income taxes related to above | (223,297) | (257,585) |
|-------------------------------|-----------|-----------|

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(2) Composition of capital

| Basel III template | Composition of capital disclosure | (Millions of yen) | | Remarks |
|-----------------------|--|-----------------------------|-----------------------------|--------------------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 8 | Goodwill (net of related tax liability, including those equivalent) | 40,161 | 50,844 | |
| 9 | Other intangibles other than goodwill and mortgage servicing rights (net of related tax liability) | 474,167 | 588,788 | Software and other |
| 20 | Mortgage servicing rights (net of related tax liability) | | | |
| | Amount exceeding the 10% threshold on specified items | | | |
| 24 | Amount exceeding the 15% threshold on specified items | | | |
| 74 | Mortgage servicing rights that are below the thresholds for deduction (before risk weighting) | | | |

3. Net defined benefit asset

(1) Consolidated balance sheet

| Ref. | Consolidated balance sheet items | (Millions of yen) | | Remarks |
|------|----------------------------------|-----------------------------|-----------------------------|---------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 3 | Net defined benefit asset | 773,296 | 673,562 | |
| | Income taxes related to above | (248,767) | (205,762) | |

(2) Composition of capital

| Basel III template | Composition of capital disclosure | (Millions of yen) | | Remarks |
|-----------------------|-----------------------------------|-----------------------------|-----------------------------|---------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 15 | Net defined benefit asset | 524,528 | 467,799 | |

4. Deferred tax assets

(1) Consolidated balance sheet

| Ref. | Consolidated balance sheet items | (Millions of yen) | | Remarks |
|------|---|-----------------------------|-----------------------------|---------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 4-a | Deferred tax assets | 37,174 | 77,011 | |
| 4-b | Deferred tax liabilities | 433,970 | 337,644 | |
| 4-c | Deferred tax liabilities for revaluation reserve for land | 71,897 | 67,247 | |
| | Tax effects on intangible fixed assets | 223,297 | 257,585 | |
| | Tax effects on net defined benefit asset | 248,767 | 205,762 | |

(2) Composition of capital

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| Basel III template | Composition of capital disclosure | (Millions of yen) | | Remarks |
|-----------------------|---|-----------------------------|-----------------------------|--|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 10 | Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) | 11,829 | 59,102 | This item does not agree with the amount reported on the consolidated balance sheet due to offsetting of assets and liabilities. |
| | Deferred tax assets that rely on future profitability arising from temporary differences (net of related tax liability) | 76,167 | 122,634 | This item does not agree with the amount reported on the consolidated balance sheet due to offsetting of assets and liabilities. |
| 21 | Amount exceeding the 10% threshold on specified items | | | |
| 25 | Amount exceeding the 15% threshold on specified items | | | |
| 75 | Deferred tax assets arising from temporary differences that are below the thresholds for deduction (before risk weighting) | 76,167 | 122,634 | |

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5. Deferred gains or losses on derivatives under hedge accounting

(1) Consolidated balance sheet

| Ref. | Consolidated balance sheet items | (Millions of yen) | | Remarks |
|------|------------------------------------|--------------------------|--------------------------|---------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 5 | Deferred gains or losses on hedges | 59,105 | 167,078 | |

(2) Composition of capital

| Basel III template | Composition of capital disclosure | (Millions of yen) | | Remarks |
|--------------------|--|--------------------------|--------------------------|---------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 11 | Deferred gains or losses on derivatives under hedge accounting | 59,105 | 167,078 | |

6. Items associated with investments in the capital of financial institutions

(1) Consolidated balance sheet

| Ref. | Consolidated balance sheet items | (Millions of yen) | | Remarks |
|------|--|--------------------------|--------------------------|---|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 6-a | Trading assets | 11,565,875 | 12,511,953 | Including trading account securities and derivatives for trading assets |
| 6-b | Securities | 39,996,490 | 32,705,104 | |
| 6-c | Loans and bills discounted | 74,276,839 | 73,030,669 | Including subordinated loans |
| 6-d | Derivatives other than for trading assets | 2,958,859 | 2,957,197 | |
| 6-e | Other assets | 3,537,663 | 4,272,085 | Including money invested |
| 6-f | Trading liabilities | 8,964,612 | 9,878,751 | Including trading account securities sold |
| 6-g | Derivatives other than for trading liabilities | 2,653,017 | 2,001,471 | |

(2) Composition of capital

| Basel III template | Composition of capital disclosure | (Millions of yen) | | Remarks |
|--------------------|---|--------------------------|--------------------------|---------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| | Investments in own capital instruments | 3,325 | 3,006 | |
| 16 | Common equity Tier 1 capital | 2,325 | 2,657 | |
| 37 | Additional Tier 1 capital | | | |
| 52 | Tier 2 capital | 1,000 | 348 | |
| | Reciprocal cross-holdings in the capital of banking, financial and insurance entities | | | |
| 17 | Common equity Tier 1 capital | | | |
| 38 | Additional Tier 1 capital | | | |
| 53 | Tier 2 capital | | | |
| | Investments in the capital of banking, financial and insurance entities that are outside the scope of | 984,712 | 737,403 | |

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| | | | |
|----|---|---------|---------|
| | regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold) | | |
| 18 | Common equity Tier 1 capital | 195,883 | 41,097 |
| 39 | Additional Tier 1 capital | 442 | 110 |
| 54 | Tier 2 capital | 118,664 | 19,236 |
| 72 | Non-significant investments in the capital of other financials that are below the thresholds for deduction (before risk weighting) | 669,722 | 676,959 |
| | Significant investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions | 298,315 | 264,422 |
| 19 | Amount exceeding the 10% threshold on specified items | | |
| 23 | Amount exceeding the 15% threshold on specified items | | |
| 40 | Additional Tier 1 capital | 145,926 | 147,000 |
| 55 | Tier 2 capital | | |
| 73 | Significant investments in the common stock of financials that are below the thresholds for deduction (before risk weighting) | 152,389 | 117,422 |

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7. Non-controlling Interests

(1) Consolidated balance sheet

| Ref. | Consolidated balance sheet items | (Millions of yen) | | Remarks |
|------|----------------------------------|--------------------------|--------------------------|---------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 7 | Non-controlling Interests | 1,186,094 | 714,572 | |

(2) Composition of capital

| Basel III template | Composition of capital disclosure | (Millions of yen) | | Remarks |
|--------------------|--|--------------------------|--------------------------|--|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 5 | Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1) | 11,789 | 14,954 | After reflecting amounts eligible for inclusion (non-controlling interest after adjustments) |
| 30-31ab-32 | Qualifying additional Tier 1 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities | | | After reflecting amounts eligible for inclusion (non-controlling interest after adjustments) |
| 34-35 | Additional Tier 1 instruments issued by subsidiaries and held by third parties (amount allowed in group AT1) | 29,117 | 30,890 | After reflecting amounts eligible for inclusion (non-controlling interest after adjustments) |
| 46 | Tier 2 instruments plus related stock surplus issued by special purpose vehicles and other equivalent entities | 179,955 | 151,680 | After reflecting amounts eligible for inclusion (non-controlling interest after adjustments) |
| 48-49 | Tier 2 instruments issued by subsidiaries and held by third parties (amount allowed in group Tier 2) | 9,190 | 10,481 | After reflecting amounts eligible for inclusion (non-controlling interest after adjustments) |

8. Other capital instruments

(1) Consolidated balance sheet

| Ref. | Consolidated balance sheet items | (Millions of yen) | | Remarks |
|------|----------------------------------|--------------------------|--------------------------|---------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 8-a | Borrowed money | 7,406,585 | 7,243,394 | |
| 8-b | Bonds and notes | 6,235,233 | 7,131,121 | |
| | Total | 13,641,818 | 14,374,515 | |

(2) Composition of capital

| Basel III template | Composition of capital disclosure | (Millions of yen) | | Remarks |
|--------------------|---|--------------------------|--------------------------|---------|
| | | As of September 30, 2015 | As of September 30, 2016 | |
| 32 | Directly issued qualifying additional Tier 1 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards | 300,000 | 760,000 | |
| 46 | Directly issued qualifying Tier 2 instruments plus related stock surplus of which: classified as liabilities under applicable accounting standards | 200,000 | 495,840 | |

Note:

Amounts in the Composition of capital disclosure are based on those before considering amounts under transitional arrangements and include Amounts excluded under transitional arrangements disclosed in (A) Composition of capital disclosure as well as amounts included as regulatory capital. In addition, items for regulatory purposes under transitional arrangements are excluded from this table.

Table of Contents**Risk-based capital****(3) Required capital by portfolio classification**

| | As of September 30, 2015 | | As of September 30, 2016 | |
|---|--------------------------|------------------|--------------------------|------------------|
| | EAD | Required capital | EAD | Required capital |
| | (Billions of yen) | | | |
| Credit risk | 201,186.6 | 5,273.9 | 197,334.0 | 5,130.6 |
| Internal ratings-based approach | 192,002.1 | 4,766.5 | 184,252.0 | 4,571.8 |
| Corporate (except specialized lending) | 69,867.6 | 2,361.3 | 68,405.7 | 2,436.8 |
| Corporate (specialized lending) | 3,951.9 | 335.6 | 3,573.4 | 233.1 |
| Sovereign | 79,523.8 | 97.0 | 78,539.5 | 85.1 |
| Bank | 7,886.8 | 152.7 | 6,345.7 | 129.7 |
| Retail | 13,192.5 | 549.8 | 12,530.7 | 508.5 |
| Residential mortgage | 10,027.3 | 348.3 | 9,562.8 | 325.5 |
| Qualifying revolving loan | 527.4 | 40.4 | 588.6 | 45.1 |
| Other retail | 2,637.6 | 161.0 | 2,379.3 | 137.8 |
| Equities | 4,951.9 | 633.7 | 4,359.0 | 590.8 |
| PD/LGD approach | 4,430.4 | 497.5 | 3,715.4 | 423.9 |
| Market-based approach (simple risk weight method) | 521.5 | 136.1 | 643.6 | 166.9 |
| Market-based approach (internal models approach) | | | | |
| Regarded-method exposure | 2,015.1 | 347.5 | 1,871.5 | 338.8 |
| Purchase receivables | 4,367.2 | 127.0 | 3,003.3 | 94.1 |
| Securitizations | 3,583.9 | 23.0 | 3,439.9 | 21.5 |
| Others | 2,660.8 | 138.4 | 2,182.9 | 132.9 |
| Standardized approach | 9,184.5 | 285.2 | 13,081.9 | 286.0 |
| Sovereign | 4,502.1 | 7.7 | 8,030.9 | 10.4 |
| Bank | 1,587.1 | 30.5 | 2,047.8 | 37.4 |
| Corporate | 2,412.8 | 182.0 | 2,280.3 | 173.4 |
| Residential mortgage | | | | |
| Securitizations | 22.0 | 6.3 | 19.5 | 3.6 |
| Others | 660.3 | 58.4 | 703.2 | 61.0 |
| CVA risk | n.a. | 204.4 | n.a. | 255.0 |
| Central counterparty-related | n.a. | 17.7 | n.a. | 17.7 |
| Market risk | n.a. | 158.6 | n.a. | 153.3 |
| Standardized approach | n.a. | 72.1 | n.a. | 83.2 |
| Interest rate risk | n.a. | 43.3 | n.a. | 45.6 |
| Equities risk | n.a. | 15.3 | n.a. | 27.4 |
| Foreign exchange risk | n.a. | 8.8 | n.a. | 4.4 |
| Commodities risk | n.a. | 4.6 | n.a. | 5.5 |
| Option transactions | n.a. | | n.a. | |
| Internal models approach | n.a. | 86.4 | n.a. | 70.1 |
| Operational risk | n.a. | 246.1 | n.a. | 252.3 |
| Advanced measurement approach | n.a. | 204.5 | n.a. | 211.2 |

| | | | | |
|--|-------------|----------------|-------------|----------------|
| Basic indicator approach | n.a. | 41.6 | n.a. | 41.0 |
| Total required capital (consolidated) | n.a. | 4,984.7 | n.a. | 4,931.8 |

Notes:

1. EAD: Exposure at default.
2. PD: Probability of default.
3. LGD: Loss given default.
4. Required capital: For credit risk, the sum of (i) 8% of credit risk-weighted assets, (ii) expected losses and (iii) deductions from capital. For market risk, the market risk equivalent amount. For operational risk, the operational risk equivalent amount.
5. Total required capital (consolidated): 8% of the denominator of the capital adequacy ratio.
6. The major exposures included in each portfolio classification of internal ratings-based approach are as follows:

| | |
|--|---|
| Corporate (except specialized lending) | Credits to corporations and sole proprietors (excluding credits to retail customers) |
| Corporate (specialized lending) | Credits which limit interest and principal repayment sources to cash flow derived from specific real estate, chattel, businesses, etc, including real estate non-recourse loan, ship finance and project finance, etc. |
| Sovereign | Credits to central governments, central banks and local governmental entities |
| Bank | Credits to banks and securities companies, etc. |
| Retail | Housing loans (residential mortgage), credit card loans (qualifying revolving retail loan) and other individual consumer loans and loans to business enterprises with total credit amount of less than ¥100 million, etc. (other retail). |
| Equities | Capital stock, preferred securities, perpetual subordinated debt, etc. (excluding trading assets) |
| | Either the PD/LGD approach or the market-based approach is applied to equities following the termination of the transitional measurement. |
| Regarded-method exposure | Investment trusts and funds, etc. |
| Purchase receivables | Receivables purchased from third parties excluding securities (excluding securitizations) |
| Securitizations | Transactions in the form of non-recourse and having a senior/subordinated structure, etc. (excluding specialized lending). |

7. EAD calculated using the standardized approach for credit risk represents the amount before the deduction of specific reserve for possible losses on loans, reserve for possible losses on loans to restructuring countries and partial direct write-offs.
8. From the fiscal year ended March 31, 2016, we have been calculating EAD using the internal ratings-based approach for credit risk by taking into account the amount of collateral for derivatives transactions. EAD as of September 30, 2015 represents the amount adjusted to retroactively reflect this method.

Table of Contents**Credit risk****(4) Credit risk exposure, etc.**

We exclude regarded-method exposure and securitization exposure from the amount of credit risk exposure.

The outstanding balance is based on exposure at default.

No significant difference exists between period-end credit risk position and the average credit risk position during the twelve months ended September 30, 2015 and 2016.

Status of credit risk exposure**(A) Breakdown by geographical area**

| | (Billions of yen) | | | | |
|---------------------------|--|-----------------|----------------|-----------------|------------------|
| | As of September 30, 2015 | | | | |
| | Loans, commitments and other non-derivative off-balance-sheet exposures | Securities | Derivatives | Others | Total |
| Domestic | 69,792.9 | 25,739.1 | 1,264.1 | 29,659.3 | 126,455.5 |
| Overseas | 38,481.8 | 10,889.7 | 3,148.3 | 7,427.4 | 59,947.4 |
| Asia | 9,250.8 | 2,199.3 | 443.1 | 1,771.8 | 13,665.1 |
| Central and South America | 3,238.5 | 58.5 | 137.4 | 521.4 | 3,956.0 |
| North America | 15,960.7 | 6,512.3 | 854.1 | 4,478.7 | 27,806.0 |
| Eastern Europe | 390.3 | | 1.9 | 7.3 | 399.6 |
| Western Europe | 6,018.1 | 1,777.8 | 1,437.9 | 455.5 | 9,689.5 |
| Other areas | 3,623.1 | 341.6 | 273.6 | 192.4 | 4,430.9 |
| Total | 108,274.7 | 36,628.9 | 4,412.4 | 37,086.8 | 186,402.9 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 9,162.4 |

| | (Billions of yen) | | | | |
|---------------------------|--|-----------------|----------------|-----------------|------------------|
| | As of September 30, 2016 | | | | |
| | Loans, commitments and other non-derivative off-balance-sheet exposures | Securities | Derivatives | Others | Total |
| Domestic | 68,313.7 | 19,716.7 | 1,594.5 | 34,363.5 | 123,988.6 |
| Overseas | 34,707.5 | 9,962.2 | 2,741.8 | 7,540.4 | 54,952.0 |
| Asia | 8,303.1 | 1,969.2 | 399.8 | 1,445.3 | 12,117.6 |
| Central and South America | 2,879.4 | 53.8 | 138.4 | 442.0 | 3,513.7 |
| North America | 14,036.2 | 6,115.7 | 756.6 | 5,159.4 | 26,068.1 |

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| | | | | | |
|-----------------------|------------------|-----------------|----------------|-----------------|------------------|
| Eastern Europe | 254.8 | | 0.3 | 6.0 | 261.1 |
| Western Europe | 5,988.7 | 1,374.7 | 1,246.0 | 319.4 | 8,928.9 |
| Other areas | 3,244.9 | 448.6 | 200.4 | 168.1 | 4,062.2 |
| Total | 103,021.2 | 29,678.9 | 4,336.4 | 41,903.9 | 178,940.6 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 13,062.3 |

Notes:

1. Exempt portion represents the amount before the deduction of specific reserve for possible losses on loans, reserve for possible losses on loans to restructuring countries and partial direct write-offs, calculated using the standardized approach for business units and asset classes that are immaterial for the purpose of calculating credit risk-weighted assets.
2. Exposure to non-Japanese residents is included in Overseas.
3. Others include cash, deposits, call loans, other debt purchased, money held in trust, foreign exchange assets, other assets, etc.

Table of Contents**(B) Breakdown by industry**

(Billions of yen)

As of September 30, 2015

| | Loans, commitments and other non-derivative off-balance-sheet exposures | Securities | Derivatives | Others | Total |
|------------------------------------|--|-----------------|----------------|-----------------|------------------|
| Manufacturing | 19,983.6 | 2,461.8 | 552.2 | 682.2 | 23,679.9 |
| Construction | 1,478.3 | 204.5 | 12.1 | 37.2 | 1,732.2 |
| Real estate | 8,217.5 | 552.5 | 69.0 | 16.2 | 8,855.4 |
| Service industries | 4,960.3 | 382.3 | 75.8 | 60.6 | 5,479.1 |
| Wholesale and retail | 8,800.6 | 738.0 | 120.1 | 978.9 | 10,637.7 |
| Finance and insurance | 13,167.3 | 3,329.7 | 2,609.3 | 1,800.4 | 20,906.8 |
| Individuals | 11,836.7 | | 0.3 | 10.4 | 11,847.5 |
| Other industries | 26,348.1 | 9,406.1 | 963.6 | 8,539.0 | 45,256.9 |
| Japanese Government; Bank of Japan | 13,482.1 | 19,553.8 | 9.7 | 24,961.5 | 58,007.2 |
| Total | 108,274.7 | 36,628.9 | 4,412.4 | 37,086.8 | 186,402.9 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 9,162.4 |

(Billions of yen)

As of September 30, 2016

| | Loans, commitments and other non-derivative off-balance-sheet exposures | Securities | Derivatives | Others | Total |
|------------------------------------|--|-----------------|----------------|-----------------|------------------|
| Manufacturing | 18,941.2 | 2,189.3 | 568.9 | 611.5 | 22,311.0 |
| Construction | 1,335.8 | 195.4 | 13.6 | 42.2 | 1,587.1 |
| Real estate | 8,443.5 | 561.7 | 105.3 | 21.8 | 9,132.4 |
| Service industries | 4,805.7 | 367.1 | 97.4 | 58.9 | 5,329.2 |
| Wholesale and retail | 8,147.0 | 699.4 | 190.9 | 867.5 | 9,905.0 |
| Finance and insurance | 11,058.2 | 3,035.4 | 2,046.9 | 1,708.9 | 17,849.6 |
| Individuals | 11,300.9 | | 0.7 | 9.6 | 11,311.3 |
| Other industries | 25,087.3 | 8,794.4 | 1,283.4 | 8,274.4 | 43,439.7 |
| Japanese Government; Bank of Japan | 13,901.2 | 13,835.9 | 28.9 | 30,308.6 | 58,074.8 |
| Total | 103,021.2 | 29,678.9 | 4,336.4 | 41,903.9 | 178,940.6 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 13,062.3 |

Notes:

1. Exempt portion represents the amount before the deduction of specific reserve for possible losses on loans, reserve for possible losses on loans to restructuring countries and partial direct write-offs, calculated using the standardized approach for business units and asset classes that are immaterial for the purpose of calculating credit risk-weighted assets.

2. Others include cash, deposits, call loans, other debt purchased, money held in trust, foreign exchange assets, other assets, etc.

Table of Contents**(C) Breakdown by residual contractual maturity**

(Billions of yen)

As of September 30, 2015

| | Loans, commitments and other non-derivative off-balance-sheet | | | | Total |
|--|--|-----------------|----------------|-----------------|------------------|
| | exposures | Securities | Derivatives | Others | |
| Less than one year | 28,690.8 | 4,482.3 | 797.1 | 5,404.1 | 39,374.5 |
| From one year to less than three years | 20,419.9 | 12,996.6 | 2,113.8 | 519.8 | 36,050.2 |
| From three years to less than five years | 18,655.4 | 7,053.6 | 645.0 | 16.5 | 26,370.7 |
| Five years or more | 27,544.6 | 7,292.0 | 853.2 | 40.8 | 35,730.7 |
| Other than above | 12,963.9 | 4,804.1 | 3.1 | 31,105.4 | 48,876.6 |
| Total | 108,274.7 | 36,628.9 | 4,412.4 | 37,086.8 | 186,402.9 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 9,162.4 |

(Billions of yen)

As of September 30, 2016

| | Loans, commitments and other non-derivative off-balance-sheet | | | | Total |
|--|--|-----------------|----------------|-----------------|------------------|
| | exposures | Securities | Derivatives | Others | |
| Less than one year | 26,916.3 | 4,998.9 | 795.3 | 4,742.9 | 37,453.6 |
| From one year to less than three years | 18,402.2 | 9,757.2 | 1,578.6 | 558.4 | 30,296.4 |
| From three years to less than five years | 18,442.1 | 2,961.1 | 678.5 | 20.9 | 22,102.7 |
| Five years or more | 27,232.4 | 7,631.2 | 1,262.5 | 15.1 | 36,141.4 |
| Other than above | 12,028.0 | 4,330.3 | 21.3 | 36,566.4 | 52,946.2 |
| Total | 103,021.2 | 29,678.9 | 4,336.4 | 41,903.9 | 178,940.6 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 13,062.3 |

Notes:

- Exempt portion represents the amount before the deduction of specific reserve for possible losses on loans, reserve for possible losses on loans to restructuring countries and partial direct write-offs, calculated using the standardized approach for business units and asset classes that are immaterial for the purpose of calculating credit risk-weighted assets.
- Others include cash, deposits, call loans, other debt purchased, money held in trust, foreign exchange assets, other assets, etc.

Table of Contents**Status of exposure past due three months or more or in default****(D) Breakdown by geographical area**

(Billions of yen)

| | As of September 30, 2015 | | | | |
|---------------------------|--|-------------|-------------|-------------|----------------|
| | Loans, commitments and other non-derivative off-balance-sheet | | | | |
| | exposures | Securities | Derivatives | Others | Total |
| Domestic | 977.6 | 81.4 | 2.5 | 24.4 | 1,086.1 |
| Overseas | 291.3 | 1.9 | 8.1 | 7.3 | 308.7 |
| Asia | 50.8 | 0.0 | 0.5 | 0.9 | 52.3 |
| Central and South America | 75.0 | 0.0 | 3.9 | 0.0 | 79.1 |
| North America | 18.2 | 1.9 | | 2.3 | 22.5 |
| Eastern Europe | 5.1 | | 0.0 | | 5.2 |
| Western Europe | 73.1 | 0.0 | 3.4 | 3.7 | 80.3 |
| Other areas | 68.9 | | | 0.1 | 69.0 |
| Total | 1,268.9 | 83.4 | 10.6 | 31.7 | 1,394.8 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 4.8 |

(Billions of yen)

| | As of September 30, 2016 | | | | |
|---------------------------|--|-------------|-------------|-------------|----------------|
| | Loans, commitments and other non-derivative off-balance-sheet | | | | |
| | exposures | Securities | Derivatives | Others | Total |
| Domestic | 1,004.0 | 76.2 | 3.4 | 13.0 | 1,096.8 |
| Overseas | 200.7 | 2.8 | 7.7 | 2.5 | 213.8 |
| Asia | 49.9 | 0.0 | 0.5 | 0.4 | 50.9 |
| Central and South America | 54.8 | 0.0 | 3.0 | 0.0 | 57.8 |
| North America | 20.2 | 2.8 | | 1.3 | 24.4 |
| Eastern Europe | 1.4 | | 0.0 | | 1.5 |
| Western Europe | 53.0 | 0.0 | 4.2 | 0.5 | 57.7 |
| Other areas | 21.2 | | | 0.1 | 21.3 |
| Total | 1,204.7 | 79.1 | 11.2 | 15.5 | 1,310.7 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 3.6 |

Notes:

- Exempt portion represents the amount before the deduction of specific reserve for possible losses on loans, reserve for possible losses on loans to restructuring countries and partial direct write-offs, calculated using the standardized approach for business units and asset classes that are immaterial for the purpose of calculating credit risk-weighted assets.

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2. Exposure to non-Japanese residents is included in Overseas.
3. Others include deposits, call loans, other debt purchased, money held in trust, foreign exchange assets, other assets, etc.

Table of Contents**(E) Breakdown by industry**

(Billions of yen)

As of September 30, 2015

| | Loans, commitments and other non-derivative off-balance-sheet | | | | Total |
|-----------------------|---|-------------|-------------|-------------|----------------|
| | exposures | Securities | Derivatives | Others | |
| Manufacturing | 408.7 | 73.9 | 1.5 | 5.8 | 490.0 |
| Construction | 20.6 | 0.1 | | 0.5 | 21.2 |
| Real estate | 89.3 | 0.7 | 0.1 | 0.2 | 90.4 |
| Service industries | 93.5 | 0.6 | 0.5 | 2.7 | 97.5 |
| Wholesale and retail | 200.0 | 1.3 | 0.3 | 14.0 | 215.7 |
| Finance and insurance | 14.4 | 4.9 | 0.0 | 3.6 | 23.0 |
| Individuals | 117.5 | | | 1.2 | 118.8 |
| Other industries | 324.5 | 1.6 | 8.1 | 3.5 | 337.8 |
| Total | 1,268.9 | 83.4 | 10.6 | 31.7 | 1,394.8 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 4.8 |

(Billions of yen)

As of September 30, 2016

| | Loans, commitments and other non-derivative off-balance-sheet | | | | Total |
|-----------------------|---|-------------|-------------|-------------|----------------|
| | exposures | Securities | Derivatives | Others | |
| Manufacturing | 529.9 | 72.9 | 1.8 | 4.1 | 608.9 |
| Construction | 15.1 | 0.0 | | 0.4 | 15.6 |
| Real estate | 67.5 | 0.5 | 0.1 | 0.2 | 68.4 |
| Service industries | 83.5 | 0.4 | 0.7 | 1.6 | 86.4 |
| Wholesale and retail | 187.9 | 2.1 | 0.7 | 5.1 | 195.9 |
| Finance and insurance | 10.1 | 2.5 | 1.0 | 1.8 | 15.5 |
| Individuals | 103.1 | | | 1.1 | 104.2 |
| Other industries | 207.4 | 0.3 | 6.7 | 0.8 | 215.4 |
| Total | 1,204.7 | 79.1 | 11.2 | 15.5 | 1,310.7 |
| Exempt portion | n.a. | n.a. | n.a. | n.a. | 3.6 |

Notes:

1. Exempt portion represents the amount before the deduction of specific reserve for possible losses on loans, reserve for possible losses on loans to restructuring countries and partial direct write-offs, calculated using the standardized approach for business units and asset classes that are immaterial for the purpose of calculating credit risk-weighted assets.
2. Others include deposits, call loans, other debt purchased, money held in trust, foreign exchange assets, other assets, etc.

Table of Contents**Status of reserves for possible losses on loans**

The amounts associated with regarded-method exposure and securitization exposure are excluded.

(F) Period-end balances of reserves for possible losses on loans and changes during the six-month period

(after partial direct write-offs)

| | As of, or for the six months ended, September 30, 2015 | (Billions of yen) As of, or for the six months ended, September 30, 2016 |
|--|---|---|
| General reserve for possible losses on loans | | |
| Beginning balance | 344.4 | 304.8 |
| Increase during the six-month period | 300.1 | 287.8 |
| Decrease during the six-month period | 344.4 | 304.8 |
| Ending balance | 300.1 | 287.8 |
| Specific reserve for possible losses on loans | | |
| Beginning balance | 180.3 | 154.6 |
| Increase during the six-month period | 163.6 | 153.5 |
| Decrease during the six-month period | 180.3 | 154.6 |
| Ending balance | 163.6 | 153.5 |
| Reserve for possible losses on loans to restructuring countries | | |
| Beginning balance | 0.6 | 0.0 |
| Increase during the six-month period | 0.0 | 0.0 |
| Decrease during the six-month period | 0.6 | 0.0 |
| Ending balance | 0.0 | 0.0 |
| Total | | |
| Beginning balance | 525.4 | 459.5 |
| Increase during the six-month period | 463.8 | 441.4 |
| Decrease during the six-month period | 525.4 | 459.5 |
| Ending balance | 463.8 | 441.4 |

Note:

General reserve for possible losses on loans in the above table represents the amount recorded in our consolidated balance sheet, and the amounts associated with regarded-method exposure and securitization exposure are not excluded.

(G) Specific reserve for possible losses on loans by geographical area and industry

| | As of March 31, 2015 | As of September 30, 2015 | (Billions of yen) Change |
|-----------------|----------------------|--------------------------|-----------------------------|
| Domestic | 120.0 | 106.4 | (13.5) |
| Manufacturing | 29.5 | 27.3 | (2.2) |
| Construction | 5.5 | 4.0 | (1.5) |

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| | | | |
|-----------------------|--------------|--------------|---------------|
| Real estate | 5.0 | 3.4 | (1.5) |
| Service industries | 11.4 | 11.6 | 0.1 |
| Wholesale and retail | 35.0 | 32.7 | (2.2) |
| Finance and insurance | 0.8 | 0.9 | 0.1 |
| Individuals | 25.6 | 20.2 | (5.4) |
| Other industries | 6.9 | 6.0 | (0.8) |
| Overseas | 49.9 | 46.9 | (3.0) |
| Exempt portion | 10.4 | 10.3 | (0.0) |
| Total | 180.3 | 163.6 | (16.7) |

| | As of March 31, 2016 | As of September 30, 2016 | (Billions of yen) Change |
|-----------------------|----------------------|--------------------------|-----------------------------|
| Domestic | 96.2 | 97.3 | 1.1 |
| Manufacturing | 27.2 | 31.4 | 4.1 |
| Construction | 3.1 | 2.0 | (1.0) |
| Real estate | 2.3 | 1.9 | (0.3) |
| Service industries | 11.5 | 11.2 | (0.2) |
| Wholesale and retail | 28.8 | 29.9 | 1.0 |
| Finance and insurance | 0.6 | 0.6 | (0.0) |
| Individuals | 17.3 | 16.2 | (1.1) |
| Other industries | 5.0 | 3.8 | (1.2) |
| Overseas | 49.1 | 46.9 | (2.1) |
| Exempt portion | 9.3 | 9.2 | (0.0) |
| Total | 154.6 | 153.5 | (1.1) |

Note:

Exempt portion represents the amount calculated using the standardized approach for business units and asset classes that are immaterial for purposes of calculating credit risk-weighted assets.

Table of Contents**(H) Write-offs of loans by industry**

| | (Billions of yen) | |
|-----------------------|--|--|
| | For the six months ended September 30, 2015 | For the six months ended September 30, 2016 |
| Manufacturing | 0.3 | 0.4 |
| Construction | 0.2 | 0.2 |
| Real estate | 0.5 | 0.4 |
| Service industries | 0.9 | 1.7 |
| Wholesale and retail | 4.2 | 1.4 |
| Finance and insurance | | |
| Individuals | 2.6 | 2.2 |
| Other industries | 5.1 | 3.7 |
| Exempt portion | 0.0 | 0.0 |
| Total | 14.2 | 10.4 |

Notes:

- The above table represents the breakdown of losses on write-offs of loans recorded in our consolidated statement of income after excluding the amounts associated with regarded-method exposure and securitization exposure.
- Exempt portion represents the amount calculated using the standardized approach for business units and asset classes that are immaterial for purposes of calculating credit risk-weighted assets.
- Other industries include overseas and non-Japanese resident portions.

Status of exposure to which the standardized approach is applied**(I) Exposure by risk weight category after applying credit risk mitigation**

| | (Billions of yen) | | | |
|--------------|--------------------------|----------------------|----------------|-------------------------|
| | As of September 30, 2015 | | | |
| Risk weight | On-balance sheet | Off-balance sheet | Total | With external rating |
| 0% | 3,552.9 | 642.4 | 4,195.4 | 83.0 |
| 10% | 211.8 | | 211.8 | |
| 20% | 660.1 | 799.1 | 1,459.3 | 35.5 |
| 35% | | | | |
| 50% | 66.4 | 22.0 | 88.4 | 30.3 |
| 100% | 2,111.1 | 1,041.4 | 3,152.5 | 69.1 |
| 150% | 1.3 | | 1.3 | 0.1 |
| 250% | 53.2 | | 53.2 | |
| 350% | | | | |
| 625% | | 0.2 | 0.2 | |
| 937.5% | | | | |
| 1,250% | | 0.0 | 0.0 | |
| Total | 6,657.1 | 2,505.3 | 9,162.4 | 218.1 |

(Billions of yen)

As of September 30, 2016

| Risk weight | On-balance sheet | Off-balance sheet | Total | With external rating |
|--------------|---------------------|----------------------|-----------------|-------------------------|
| 0% | 6,564.1 | 1,132.7 | 7,696.8 | 68.5 |
| 10% | 174.3 | | 174.3 | |
| 20% | 1,194.4 | 790.3 | 1,984.7 | 48.6 |
| 35% | | | | |
| 50% | 27.0 | 42.1 | 69.1 | 29.1 |
| 100% | 1,958.2 | 1,129.8 | 3,088.0 | 101.2 |
| 150% | 0.0 | | 0.0 | |
| 250% | 49.0 | | 49.0 | |
| 350% | | | | |
| 625% | | 0.0 | 0.0 | |
| 937.5% | | 0.0 | 0.0 | |
| 1,250% | | 0.0 | 0.0 | |
| Total | 9,967.3 | 3,095.0 | 13,062.3 | 247.6 |

Notes:

1. The amounts in the above table are before the deduction of specific reserve for possible losses on loans, reserve for possible losses on loans to restructuring countries and partial direct write-offs.
2. Off-balance-sheet exposure shows credit equivalent amount.

Table of Contents**(J) Amount of exposure to which a risk weight of 1,250% is applied**

| | (Billions of yen) | |
|---|--------------------------|--------------------------|
| | As of September 30, 2015 | As of September 30, 2016 |
| Amount of exposure to which a risk weight of 1,250% is applied | 2.0 | 0.2 |
| Status of exposure to which the internal ratings-based approach is applied | | |

(K) Specialized lending exposure under supervisory slotting criteria by risk weight category

| | (Billions of yen) | |
|--------------------|--------------------------|--------------------------|
| | As of September 30, 2015 | As of September 30, 2016 |
| Risk weight | | |
| 50% | 0.6 | 0.4 |
| 70% | 89.2 | 39.3 |
| 90% | 6.9 | |
| 95% | 27.6 | 59.0 |
| 115% | 5.2 | 4.7 |
| 120% | 25.7 | 9.8 |
| 140% | | 4.2 |
| 250% | 46.4 | 16.8 |
| Default | 20.3 | 15.6 |
| Total | 222.2 | 150.2 |

(L) Equity exposure under simple risk weight method of market-based approach by risk weight category

| | (Billions of yen) | |
|--------------------|--------------------------|--------------------------|
| | As of September 30, 2015 | As of September 30, 2016 |
| Risk weight | | |
| 300% | 452.5 | 575.3 |
| 400% | 69.0 | 68.2 |
| Total | 521.5 | 643.6 |

Note:

Of the equity exposure under the simple risk weight method, a risk weight of 300% is applied for listed equities and 400% for unlisted equities.

Table of Contents**(M) Portfolio by asset class and ratings segment (Corporate, etc.)**

(Billions of yen, except percentages)

As of September 30, 2015

| | PD (EAD weighted average) (%) | LGD (EAD weighted average) (%) | EL default (EAD weighted average) (%) | Risk weight (EAD weighted average) (%) | EAD (Billions of yen) | On-balance sheet | Off-balance sheet | Amount of undrawn commitments | Weighted average of credit conversion factor (%) |
|--|---|--|--|---|-----------------------------|---------------------|----------------------|-------------------------------------|---|
| Corporate | 1.80 | 36.42 | n.a. | 36.12 | 77,672.1 | 55,437.6 | 22,234.5 | 22,075.8 | 75.00 |
| Investment grade zone | 0.09 | 37.97 | n.a. | 25.87 | 55,685.6 | 36,653.5 | 19,032.0 | 19,178.0 | 74.99 |
| Non-investment grade zone | 1.41 | 32.00 | n.a. | 63.48 | 20,937.4 | 17,762.2 | 3,175.1 | 2,894.2 | 75.00 |
| Default | 100.00 | 42.22 | 39.63 | 34.26 | 1,049.1 | 1,021.8 | 27.3 | 3.5 | 75.00 |
| Sovereign | 0.01 | 38.62 | n.a. | 1.53 | 79,782.9 | 66,134.6 | 13,648.2 | 847.0 | 75.00 |
| Investment grade zone | 0.00 | 38.62 | n.a. | 1.43 | 79,637.5 | 65,995.1 | 13,642.3 | 846.1 | 75.00 |
| Non-investment grade zone | 0.72 | 37.67 | n.a. | 54.51 | 145.3 | 139.4 | 5.9 | 0.8 | 75.00 |
| Default | 100.00 | 57.49 | 52.74 | 62.90 | 0.1 | 0.1 | | | |
| Bank | 0.18 | 33.02 | n.a. | 23.11 | 7,920.2 | 4,303.4 | 3,616.8 | 527.8 | 75.00 |
| Investment grade zone | 0.08 | 32.56 | n.a. | 19.51 | 7,108.0 | 3,645.5 | 3,462.5 | 408.3 | 75.00 |
| Non-investment grade zone | 0.62 | 36.79 | n.a. | 54.74 | 808.8 | 654.5 | 154.2 | 119.5 | 75.00 |
| Default | 100.00 | 97.29 | 95.04 | 29.81 | 3.4 | 3.4 | | | |
| Equity exposure under PD/LGD approach | 1.82 | 90.00 | n.a. | 140.39 | 4,430.4 | 4,295.7 | 134.7 | | |
| Investment grade zone | 0.06 | 90.00 | n.a. | 114.98 | 4,086.4 | 3,951.7 | 134.7 | | |
| Non-investment grade zone | 1.02 | 90.00 | n.a. | 232.17 | 268.7 | 268.7 | | | |
| Default | 100.00 | 90.00 | n.a. | 1,192.50 | 75.2 | 75.2 | | | |
| Total | 0.88 | 38.69 | n.a. | 21.98 | 169,805.8 | 130,171.4 | 39,634.3 | 23,450.6 | 75.00 |
| Investment grade zone | 0.04 | 39.51 | n.a. | 14.76 | 146,517.6 | 110,245.9 | 36,271.7 | 20,432.5 | 74.99 |
| Non-investment grade zone | 1.38 | 32.92 | n.a. | 65.15 | 22,160.2 | 18,824.9 | 3,335.3 | 3,014.6 | 75.00 |
| Default | 100.00 | 45.57 | 39.82 | 111.49 | 1,127.8 | 1,100.5 | 27.3 | 3.5 | 75.00 |

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(Billions of yen, except percentages)

As of September 30, 2016

| | PD (EAD weighted average) (%) | LGD (EAD weighted average) (%) | EL default (EAD weighted average) (%) | Risk weight (EAD weighted average) (%) | EAD (Billions of yen) | On-balance sheet | Off-balance sheet | Amount of undrawn commitments | Weighted average of credit conversion factor (%) |
|--|---|--|--|---|-----------------------------|---------------------|----------------------|--|--|
| Corporate | 1.86 | 36.42 | n.a. | 37.99 | 74,556.7 | 54,207.8 | 20,348.9 | 20,409.1 | 74.99 |
| Investment grade zone | 0.10 | 38.15 | n.a. | 27.48 | 52,669.8 | 36,091.8 | 16,578.0 | 16,889.4 | 74.99 |
| Non-investment grade zone | 1.53 | 32.06 | n.a. | 64.64 | 20,875.6 | 17,250.2 | 3,625.4 | 3,362.5 | 75.00 |
| Default | 100.00 | 36.08 | 33.39 | 35.72 | 1,011.2 | 865.7 | 145.5 | 157.1 | 75.00 |
| Sovereign | 0.01 | 38.29 | n.a. | 1.35 | 78,802.5 | 65,732.1 | 13,070.4 | 669.1 | 75.00 |
| Investment grade zone | 0.00 | 38.29 | n.a. | 1.26 | 78,683.1 | 65,616.9 | 13,066.2 | 666.7 | 75.00 |
| Non-investment grade zone | 0.82 | 38.11 | n.a. | 62.93 | 119.3 | 115.1 | 4.2 | 2.4 | 75.00 |
| Default | 100.00 | 56.91 | 52.18 | 62.70 | 0.0 | 0.0 | | | |
| Bank | 0.18 | 35.11 | n.a. | 24.50 | 6,358.3 | 3,497.2 | 2,861.0 | 636.4 | 75.00 |
| Investment grade zone | 0.09 | 34.91 | n.a. | 21.08 | 5,814.0 | 3,065.4 | 2,748.6 | 552.3 | 75.00 |
| Non-investment grade zone | 0.70 | 36.92 | n.a. | 61.17 | 541.6 | 430.2 | 111.3 | 84.0 | 75.00 |
| Default | 100.00 | 97.07 | 94.79 | 30.21 | 2.6 | 1.5 | 1.0 | | |
| Equity exposure under PD/LGD approach | 2.14 | 90.00 | n.a. | 142.62 | 3,715.4 | 3,700.0 | 15.3 | | |
| Investment grade zone | 0.07 | 90.00 | n.a. | 111.89 | 3,382.7 | 3,367.4 | 15.3 | | |
| Non-investment grade zone | 1.10 | 90.00 | n.a. | 242.04 | 258.1 | 258.1 | | | |
| Default | 100.00 | 90.00 | n.a. | 1,192.50 | 74.5 | 74.5 | | | |
| Total | 0.91 | 38.49 | n.a. | 22.18 | 163,433.0 | 127,137.2 | 36,295.7 | 21,714.8 | 74.99 |
| Investment grade zone | 0.05 | 39.34 | n.a. | 14.57 | 140,549.8 | 108,141.6 | 32,408.1 | 18,108.5 | 74.99 |
| Non-investment grade zone | 1.50 | 32.90 | n.a. | 66.64 | 21,794.8 | 18,053.8 | 3,741.0 | 3,449.0 | 75.00 |
| Default | 100.00 | 39.92 | 33.54 | 114.93 | 1,088.4 | 941.8 | 146.5 | 157.1 | 75.00 |

Notes:

- Investment grade zone includes obligor ratings A1 through B2, non-investment grade zone includes C1 through E2 (excluding E2R), and default includes E2R through H1.
- Corporate does not include specialized lending exposure under supervisory slotting criteria.
- Each asset class includes purchased receivables.
- The commitments that can be terminated at any time without condition or terminated automatically are not included in the amount of undrawn commitments and weighted average of credit conversion factor.
- Regarding equity exposure under the PD/LGD approach, we recognized the risk-weighted assets by multiplying 1,250% by the expected loss (EL).

Table of Contents**(Reference) Obligor ratings****Obligor ratings**

| (major category) | Definition of ratings | Classification |
|-------------------------|---|---------------------------|
| A1 A3 | Obligors whose certainty of debt fulfillment is very high, hence their level of credit risk is excellent. | Investment grade zone |
| B1 B2 | Obligors whose certainty of debt fulfillment poses no problems for the foreseeable future, hence their level of credit risk is sufficient. | |
| C1 C3 | Obligors whose certainty of debt fulfillment and their level of credit risk pose no problems for the foreseeable future. | |
| D1 D3 | Obligors whose current certainty of debt fulfillment poses no problems, however, their resistance to future changes in business environment is low. | Non-investment grade zone |
| E1 E2 | Obligors who require close watching going forward because there are problems with their borrowing conditions, such as reduced or suspended interest payments, problems with fulfillment such as de facto postponements of principal or interest payments, or problems with their financial positions as a result of their poor or unstable business conditions. | |
| F1 | R* Obligors who are not yet bankrupt but are in financial difficulties and are deemed to be very likely to go bankrupt in the future because they are finding it difficult to make progress in implementing their management improvement plans (including obligors who are receiving ongoing support from financial institutions). | Default |
| G1 | Obligors who have not yet gone legally or formally bankrupt but who are substantially bankrupt because they are in serious financial difficulties and are not deemed to be capable of restructuring. | |
| H1 | Obligors who have already gone bankrupt, from both a legal and/or formal perspective. | |

* Obligors who have loans in need of monitoring (restructured loans and loans past due for three months or more) out of the obligors who require close watching going forward

Table of Contents**(N) Portfolio by asset class and ratings segment (Retail)**

(Billions of yen, except percentages)

| | As of September 30, 2015 | | | | | | | | |
|---|-------------------------------------|-------------------------------------|-------------------------------------|----------------|-----------------------------|---------------------|----------------------|-------------------------------------|---|
| | PD | LGD | EL default | Risk weight | EAD (Billions of yen) | On-balance sheet | Off-balance sheet | Amount of undrawn commitments | Weighted average of credit conversion factor (%) |
| (EAD weighted average) (%) | (EAD weighted average) (%) | (EAD weighted average) (%) | (EAD weighted average) (%) | | | | | | |
| Residential mortgage | 1.81 | 41.44 | n.a. | 33.54 | 10,027.3 | 9,860.4 | 166.8 | 6.6 | 75.17 |
| Non-default | 0.81 | 41.37 | n.a. | 33.56 | 9,927.0 | 9,762.3 | 164.6 | 6.6 | 75.17 |
| Default | 100.00 | 48.12 | 45.73 | 31.64 | 100.3 | 98.0 | 2.2 | | |
| Qualifying revolving loan (retail) | 3.23 | 77.26 | n.a. | 64.86 | 527.4 | 354.8 | 172.5 | 1,581.0 | 10.92 |
| Non-default | 3.06 | 77.27 | n.a. | 64.89 | 526.5 | 354.1 | 172.3 | 1,579.4 | 10.91 |
| Default | 100.00 | 73.47 | 69.60 | 51.22 | 0.9 | 0.7 | 0.2 | 1.6 | 13.23 |
| Other retail | 4.50 | 52.99 | n.a. | 51.31 | 2,637.6 | 2,621.9 | 15.7 | 17.9 | 65.86 |
| Non-default | 1.68 | 53.20 | n.a. | 51.78 | 2,562.2 | 2,550.2 | 11.9 | 14.0 | 57.83 |
| Default | 100.00 | 45.81 | 43.13 | 35.50 | 75.4 | 71.6 | 3.7 | 3.9 | 94.42 |
| Total | 2.40 | 45.18 | n.a. | 38.34 | 13,192.5 | 12,837.2 | 355.2 | 1,605.7 | 11.80 |
| Non-default | 1.08 | 45.15 | n.a. | 38.41 | 13,015.7 | 12,666.7 | 348.9 | 1,600.1 | 11.59 |
| Default | 100.00 | 47.26 | 44.74 | 33.39 | 176.7 | 170.4 | 6.2 | 5.5 | 70.92 |

(Billions of yen, except percentages)

| | As of September 30, 2016 | | | | | | | | |
|---|-------------------------------------|-------------------------------------|-------------------------------------|----------------|-----------------------------|---------------------|----------------------|-------------------------------------|---|
| | PD | LGD | EL default | Risk weight | EAD (Billions of yen) | On-balance sheet | Off-balance sheet | Amount of undrawn commitments | Weighted average of credit conversion factor (%) |
| (EAD weighted average) (%) | (EAD weighted average) (%) | (EAD weighted average) (%) | (EAD weighted average) (%) | | | | | | |
| Residential mortgage | 1.69 | 41.05 | n.a. | 33.41 | 9,562.8 | 9,424.3 | 138.5 | 5.5 | 75.00 |
| Non-default | 0.78 | 40.99 | n.a. | 33.42 | 9,475.2 | 9,338.5 | 136.6 | 5.5 | 75.00 |
| Default | 100.00 | 47.63 | 45.14 | 32.96 | 87.6 | 85.8 | 1.8 | | |
| Qualifying revolving loan (retail) | 3.22 | 76.66 | n.a. | 65.11 | 588.6 | 392.8 | 195.7 | 1,638.8 | 11.94 |
| Non-default | 3.09 | 76.67 | n.a. | 65.12 | 587.7 | 392.2 | 195.5 | 1,673.3 | 11.94 |
| Default | 100.00 | 71.93 | 67.75 | 55.34 | 0.8 | 0.6 | 0.1 | 1.5 | 12.54 |

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| | | | | | | | | | |
|---------------------|-------------|--------------|-------------|--------------|-----------------|-----------------|--------------|----------------|--------------|
| Other retail | 4.44 | 50.62 | n.a. | 48.25 | 2,379.3 | 2,364.1 | 15.1 | 17.2 | 63.98 |
| Non-default | 1.70 | 50.77 | n.a. | 48.55 | 2,312.8 | 2,301.1 | 11.6 | 13.5 | 55.52 |
| Default | 100.00 | 45.65 | 42.78 | 37.93 | 66.4 | 62.9 | 3.5 | 3.7 | 94.52 |
| Total | 2.29 | 44.54 | n.a. | 37.72 | 12,530.7 | 12,181.3 | 349.4 | 1,661.6 | 12.69 |
| Non-default | 1.06 | 44.51 | n.a. | 37.75 | 12,375.8 | 12,031.9 | 343.8 | 1,656.3 | 12.51 |
| Default | 100.00 | 46.91 | 44.25 | 35.21 | 154.9 | 149.3 | 5.5 | 5.2 | 70.65 |

Notes:

1. Each asset class includes purchased receivables.
2. The commitments that can be terminated at any time without condition or terminated automatically are not included in the amount of undrawn commitments and weighted average of credit conversion factor.

Table of Contents**(O) Actual losses by asset class**

| | (Billions of yen) | |
|------------------------------------|--|---|
| | For the period from October 1, 2014 through September 30, 2015 Actual losses | For the period from October 1, 2015 through September 30, 2016 Actual losses |
| Corporate | 180.1 | 11.7 |
| Sovereign | 0.0 | 0.0 |
| Bank | (0.2) | (0.8) |
| Residential mortgage | (2.8) | (0.9) |
| Qualifying revolving loan (retail) | 2.5 | 0.0 |
| Other retail | 5.5 | (2.0) |
| Total | 185.2 | 7.9 |

Note:

Actual losses are the sum of the net increase (decrease) in the amount of partial direct write-offs, specific reserve for possible losses on loans and general reserve for possible losses on loans (for claims against special attention obligors or below), etc., as well as tax-qualified direct write-offs, losses from sales of non-performing loans, losses from debt forgiveness and losses from debt-equity swaps during the relevant period. Equity exposure under the PD/LGD approach is not included in the amount of actual losses.

<Analysis>

Actual losses of ¥7.9 billion in the period from October 1, 2015 through September 30, 2016 decreased by ¥177.3 billion compared with the period from October 1, 2014 through September 30, 2015. This was due to significant decrease in losses from corporate exposure.

Table of Contents**(P) Comparison of estimated and actual losses by asset class**

| | For the period from October 1, 2007 through September 30, 2008 | | | For the period from October 1, 2008 through September 30, 2009 | | |
|------------------------------------|---|-----------------------------------|------------------|---|-----------------------------------|------------------|
| | Estimated losses (expected losses as of September 30, 2007) | | | Estimated losses (expected losses as of September 30, 2008) | | |
| | | After deduction of reserves | Actual losses | | After deduction of reserves | Actual losses |
| Corporate | 1,060.5 | 202.0 | 28.2 | 998.6 | 390.4 | 433.9 |
| Sovereign | 2.2 | (9.3) | 0.7 | 1.6 | (10.7) | 0.0 |
| Bank | 8.0 | 4.2 | 34.4 | 18.9 | (18.4) | 0.0 |
| Residential mortgage | 85.8 | 18.6 | 16.9 | 96.4 | 22.9 | 21.3 |
| Qualifying revolving loan (retail) | 7.4 | 2.5 | 0.0 | 8.0 | 3.1 | 2.2 |
| Other retail | 50.1 | 12.6 | 4.3 | 53.2 | 16.0 | 6.2 |
| Total | 1,214.3 | 230.7 | 84.8 | 1,176.9 | 403.3 | 463.9 |

| | For the period from October 1, 2009 through September 30, 2010 | | | For the period from October 1, 2010 through September 30, 2011 | | |
|------------------------------------|---|-----------------------------------|------------------|---|-----------------------------------|------------------|
| | Estimated losses (expected losses as of September 30, 2009) | | | Estimated losses (expected losses as of September 30, 2010) | | |
| | | After deduction of reserves | Actual losses | | After deduction of reserves | Actual losses |
| Corporate | 1,377.8 | 503.2 | 45.2 | 1,151.1 | 406.3 | 41.1 |
| Sovereign | 4.1 | (8.3) | 0.3 | 1.4 | (11.5) | 0.2 |
| Bank | 42.7 | 5.6 | (3.1) | 32.0 | 3.9 | 0.0 |
| Residential mortgage | 107.8 | 26.5 | 36.6 | 143.2 | 38.8 | 13.3 |
| Qualifying revolving loan (retail) | 10.4 | 3.6 | 0.2 | 10.7 | 3.8 | 0.2 |
| Other retail | 54.6 | 15.8 | 22.4 | 78.6 | 25.1 | 4.6 |
| Total | 1,597.7 | 546.6 | 101.8 | 1,417.2 | 466.5 | 59.5 |

| | For the period from October 1, 2011 through September 30, 2012 | | | For the period from October 1, 2012 through September 30, 2013 | | |
|--|---|--|--|---|--|--|
| | Estimated losses (expected losses as of September 30, 2011) | | | Estimated losses (expected losses as of September 30, 2012) | | |

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| | | After deduction of reserves | Actual losses | | After deduction of reserves | Actual losses |
|------------------------------------|----------------|-----------------------------------|------------------|----------------|-----------------------------------|------------------|
| Corporate | 937.7 | 349.2 | 28.0 | 782.6 | 271.7 | 22.4 |
| Sovereign | 1.3 | (11.8) | 0.1 | 2.5 | (10.8) | 0.1 |
| Bank | 33.0 | 5.1 | (4.7) | 12.9 | 5.3 | (2.7) |
| Residential mortgage | 146.0 | 42.8 | (12.0) | 134.0 | 53.6 | (0.1) |
| Qualifying revolving loan (retail) | 10.7 | 3.6 | 0.3 | 11.0 | 3.7 | 0.6 |
| Other retail | 75.0 | 24.1 | 1.5 | 72.1 | 26.8 | 2.1 |
| Total | 1,203.9 | 413.3 | 13.2 | 1,015.2 | 350.5 | 22.5 |

(Billions of yen)

| | For the period from October 1, 2013 through September 30, 2014 Estimated losses | | | For the period from October 1, 2014 through September 30, 2015 Estimated losses | | |
|------------------------------------|--|------------------|---------------|--|------------------|--------------|
| | (expected losses as of September 30, 2013) | | | (expected losses as of September 30, 2014) | | |
| | After deduction of reserves | Actual losses | | After deduction of reserves | Actual losses | |
| Corporate | 654.9 | 213.9 | (35.6) | 488.9 | 171.8 | 180.1 |
| Sovereign | 1.4 | (12.0) | (13.4) | 1.5 | 1.4 | 0.0 |
| Bank | 13.5 | 8.2 | (1.6) | 7.3 | 3.8 | (0.2) |
| Residential mortgage | 117.8 | 48.5 | (4.6) | 100.0 | 47.4 | (2.8) |
| Qualifying revolving loan (retail) | 11.6 | 3.8 | 0.0 | 11.9 | 4.2 | 2.5 |
| Other retail | 66.3 | 24.6 | 0.1 | 59.6 | 24.4 | 5.5 |
| Total | 865.8 | 287.2 | (55.2) | 669.4 | 253.3 | 185.2 |

(Billions of yen)

| | For the period from October 1, 2015 through September 30, 2016 Estimated losses | | |
|------------------------------------|--|------------------|------------|
| | (expected losses as of September 30, 2015) | | |
| | After deduction of reserves | Actual losses | |
| Corporate | 536.0 | 124.6 | 11.7 |
| Sovereign | 1.7 | 1.6 | 0.0 |
| Bank | 6.9 | 3.5 | (0.8) |
| Residential mortgage | 79.2 | 36.9 | (0.9) |
| Qualifying revolving loan (retail) | 13.1 | 2.9 | 0.0 |
| Other retail | 52.8 | 17.0 | (2.0) |
| Total | 689.8 | 186.8 | 7.9 |

Notes:

1.

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Estimated losses after deduction of reserves are the amount after deductions of partial direct write-offs, specific reserves for possible losses on loans and general reserves for possible losses on loans (for claims against special attention obligors or below), etc., as of the beginning of each period. Equity exposure under the PD/LGD approach is not included in the amount of estimated losses.

2. Actual losses are the sum of the net increase (decrease) in the amount of partial direct write-offs, specific reserves for possible losses on loans and general reserves for possible losses on loans (for claims against special attention obligors or below), etc., as well as tax-qualified direct write-offs, losses from sales of non-performing loans, losses from debt forgiveness and losses from debt-equity swaps during the relevant period. Equity exposure under the PD/LGD approach is not included in the amount of actual losses.

Table of Contents**Methods for credit risk mitigation****(5) Credit risk mitigation by portfolio classification**

The amounts of exposure to which the method of credit risk mitigation through collateral and guarantees is applied are as follows:

(Billions of yen)

As of September 30, 2015

| | Financial collateral | Other collateral | Guarantees | Credit derivatives | Total |
|--|----------------------|------------------|----------------|--------------------|-----------------|
| Internal ratings-based approach | 2,586.7 | 5,226.7 | 7,905.3 | 57.9 | 15,776.8 |
| Corporate | 1,508.1 | 4,804.4 | 6,684.0 | 57.9 | 13,054.6 |
| Sovereign | 9.4 | 11.2 | 504.3 | | 525.0 |
| Bank | 1,042.7 | 176.5 | 43.9 | | 1,263.1 |
| Retail | 26.4 | 234.5 | 672.9 | | 933.9 |
| Residential mortgage | | | 156.1 | | 156.1 |
| Qualifying revolving loan | | | 0.2 | | 0.2 |
| Other retail | 26.4 | 234.5 | 516.4 | | 777.4 |
| Others | | | | | |
| Standardized approach | 243.1 | n.a. | 173.2 | | 416.3 |
| Sovereign | 220.0 | n.a. | 173.2 | | 393.2 |
| Bank | 8.1 | n.a. | | | 8.1 |
| Corporate | 14.9 | n.a. | | | 14.9 |
| Residential mortgage | | n.a. | | | |
| Securitized | | n.a. | | | |
| Others | | n.a. | | | |
| Total | 2,829.8 | 5,226.7 | 8,078.5 | 57.9 | 16,193.2 |

(Billions of yen)

As of September 30, 2016

| | Financial collateral | Other collateral | Guarantees | Credit derivatives | Total |
|--|----------------------|------------------|----------------|--------------------|-----------------|
| Internal ratings-based approach | 1,215.4 | 4,962.1 | 7,164.1 | 12.2 | 13,354.0 |
| Corporate | 711.2 | 4,619.9 | 6,180.5 | 12.2 | 11,524.0 |
| Sovereign | 9.6 | 8.9 | 324.9 | | 343.4 |
| Bank | 470.0 | 73.6 | 60.6 | | 604.4 |
| Retail | 24.5 | 259.5 | 597.9 | | 882.1 |
| Residential mortgage | | | 135.7 | | 135.7 |
| Qualifying revolving loan | | | 0.2 | | 0.2 |
| Other retail | 24.5 | 259.5 | 461.9 | | 746.1 |
| Others | | | | | |
| Standardized approach | 54.8 | n.a. | 154.7 | | 209.6 |
| Sovereign | 50.0 | n.a. | 154.7 | | 204.7 |
| Bank | | n.a. | | | |
| Corporate | 4.8 | n.a. | | | 4.8 |
| Residential mortgage | | n.a. | | | |
| Securitized | | n.a. | | | |
| Others | | n.a. | | | |
| Total | 1,270.3 | 4,962.1 | 7,318.8 | 12.2 | 13,563.6 |

Table of Contents**Counterparty risk in derivatives transactions and long-settlement transactions****(6) Status of counterparty risk in derivatives transactions and long-settlement transactions****(A) Status of derivatives transactions and long-settlement transactions****Derivative transactions**

| | (Billions of yen) | | | | | |
|---|------------------------------|-----------------|---|------------------------------|-----------------|---|
| | As of September 30, 2015 | | | As of September 30, 2016 | | |
| | Gross replacement cost | Gross add-on | Credit equivalent amount | Gross replacement cost | Gross add-on | Credit equivalent amount |
| Current exposure method | | | | | | |
| Foreign exchange-related transactions | 2,692.2 | 2,997.3 | 5,689.5 | 2,333.8 | 2,839.3 | 5,173.1 |
| Interest rate-related transactions | 3,626.5 | 1,215.5 | 4,842.1 | 3,375.8 | 854.7 | 4,230.5 |
| Gold-related transactions | | | | | | |
| Equity-related transactions | 111.0 | 105.3 | 216.4 | 111.2 | 164.9 | 276.2 |
| Transactions related to precious metals (other than gold) | 63.9 | 119.3 | 183.3 | 64.2 | 86.8 | 151.0 |
| Other commodity-related transactions | 880.0 | 1,100.3 | 1,980.3 | 604.5 | 976.2 | 1,580.7 |
| Credit derivatives transactions | 32.0 | 223.1 | 255.1 | 32.5 | 199.1 | 231.6 |
| Subtotal | (A) | 7,405.8 | 5,761.1 | 13,167.0 | 6,522.2 | 5,121.2 |
| Netting benefits by close-out netting settlement contracts | (B) | n.a. | n.a. | 7,539.7 | n.a. | 5,947.7 |
| Subtotal | (C)=(A)+(B) | n.a. | n.a. | 5,627.2 | n.a. | 5,695.7 |
| Effect of credit risk mitigation by collateral | (D) | n.a. | n.a. | 463.4 | n.a. | 657.4 |
| Total | (C)+(D) | n.a. | n.a. | 5,163.8 | n.a. | 5,038.3 |
| Standardized method | | | Credit equivalent amount | | | Credit equivalent amount |
| Total | | | 323.4 | | | 397.2 |

Note:

The current exposure method and standardized method are used as the method to calculate credit equivalent amounts.

Long-settlement transactions

| | (Billions of yen) | | | | | |
|-------------------------------------|------------------------------|-----------------|--------------------------------|------------------------------|-----------------|--------------------------------|
| | As of September 30, 2015 | | | As of September 30, 2016 | | |
| | Gross replacement cost | Gross add-on | Credit equivalent amount | Gross replacement cost | Gross add-on | Credit equivalent amount |
| Long-settlement transactions | 4.9 | 9.0 | 14.0 | 1.4 | 35.4 | 36.8 |

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Notes:

1. The current exposure method is used as the method to calculate credit equivalent amounts.
2. Neither the netting benefits by close-out netting settlement contracts nor the effect of credit risk mitigation by collateral applies to long-settlement transactions.

Table of Contents**(B) Amounts of credit risk mitigation by type**

| | (Billions of yen) | |
|----------------------|--------------------------|--------------------------|
| | As of September 30, 2015 | As of September 30, 2016 |
| Financial collateral | 697.5 | 469.6 |
| Other collateral | 29.3 | 42.0 |
| Guarantees, others | 22.7 | 9.9 |
| Total | 749.6 | 521.6 |

(C) Notional amount of credit derivatives subject to credit equivalent amount calculations

| | | (Billions of yen) | |
|---------------------------------|--------------------------|--------------------------|--------------------------|
| | | As of September 30, 2015 | As of September 30, 2016 |
| | | Notional amount | Notional amount |
| Credit derivatives type: | | | |
| Credit default swap | Protection bought | 1,953.2 | 1,698.6 |
| | Protection sold | 2,036.3 | 1,802.5 |
| Total return swap | Protection bought | | |
| | Protection sold | | |
| Total | Protection bought | 1,953.2 | 1,698.6 |
| | Protection sold | 2,036.3 | 1,802.5 |

Note:

Credit derivatives used for credit risk mitigation are as follows:

| | (Billions of yen) | |
|--|--------------------------|--------------------------|
| | As of September 30, 2015 | As of September 30, 2016 |
| Credit derivatives used for credit risk mitigation | 90.0 | 23.1 |

Table of Contents**Securitization exposure****(7) Quantitative disclosure items for securitization exposure****Securitization exposure as originator (for calculation of credit risk-weighted assets)****(A) Information by type of underlying assets**

| | (Billions of yen) | | | | | | | |
|--|--|----------------------------------|---------------|---------------------------------|--------------|----------------|----------------------------|--------------|
| | As of, or for the six months ended, September 30, 2015 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securitization products | Total |
| Traditional securitizations | | | | | | | | |
| Amount of underlying assets (a) | | 64.0 | | | | | | 64.0 |
| <i>Default exposure</i> | | 0.5 | | | | | | 0.5 |
| Losses during the six-month period | | | | | | | | |
| Amount of exposures securitized during the six-month period | | | | | | | | |
| Gains and losses recognized on sales during the six-month period | | | | | | | | |
| Securitization subject to early amortization treatment | | | | | | | | |
| Synthetic securitizations | | | | | | | | |
| Amount of underlying assets (b) | | | | | 160.9 | | | 160.9 |
| <i>Default exposure</i> | | | | | | | | |
| Losses during the six-month period | | | | | | | | |
| Amount of exposures securitized during the six-month period | | | | | | | | |
| Total amount of underlying assets (a)+(b) | | 64.0 | | | 160.9 | | | 225.0 |

| | (Billions of yen) | | | | | | | |
|--|--|----------------------------------|---------------|---------------------------------|-------------|----------------|----------------------------|-------------|
| | As of, or for the six months ended, September 30, 2016 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securitization products | Total |
| Traditional securitizations | | | | | | | | |
| Amount of underlying assets (a) | | 52.9 | | | | | | 52.9 |
| <i>Default exposure</i> | | 0.4 | | | | | | 0.4 |
| Losses during the six-month period | | | | | | | | |
| Amount of exposures securitized during the six-month period | | | | | | | | |
| Gains and losses recognized on sales during the six-month period | | | | | | | | |
| Securitization subject to early amortization treatment | | | | | | | | |
| Synthetic securitizations | | | | | | | | |
| Amount of underlying assets (b) | | | | | 29.0 | | | 29.0 |
| <i>Default exposure</i> | | | | | | | | |
| Losses during the six-month period | | | | | | | | |
| Amount of exposures securitized during the six-month period | | | | | | | | |
| Total amount of underlying assets (a)+(b) | | 52.9 | | | 29.0 | | | 81.9 |

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Notes:

1. Items that refer to during the six-month period show amounts accumulated during the six months ended September 30, 2015 and 2016.
2. Default exposure and Losses during the six-month period with respect to synthetic securitization transactions are based on the definition of default as set forth in the respective transactions.
3. Classification based on type of underlying assets is conducted according to the principal underlying asset type for each transaction.
4. Credit cards include shopping credit receivables, card loans, etc.
5. The effects of risk mitigation, in the context of calculating capital adequacy ratio, of transfers (hedges) of risk through synthetic securitization transactions are reflected in Required capital of (B) Information of securitization exposure retained or purchased.

Exposure intended to be securitized

| | | | | | | | | (Billions of yen) |
|--|----------|-------|-------------|-----------|--------|----------------|-------|--------------------------|
| | | | | | | | | As of September 30, 2015 |
| | | | Residential | | | | Lease | |
| Credit | mortgage | Auto | payment | Corporate | Real | Securitization | Total | |
| cards | loans | loans | receivables | | estate | products | | |
| Exposure intended to be securitized | | | | | | | | |

| | | | | | | | | (Billions of yen) |
|--|----------|-------|-------------|-----------|--------|----------------|-------|--------------------------|
| | | | | | | | | As of September 30, 2016 |
| | | | Residential | | | | Lease | |
| Credit | mortgage | Auto | payment | Corporate | Real | Securitization | Total | |
| cards | loans | loans | receivables | | estate | products | | |
| Exposure intended to be securitized | | | | | | | | |

Table of Contents**(B) Information of securitization exposure retained or purchased****Exposure by type of underlying asset**

| | As of September 30, 2015 | | | | | | | (Billions of yen) |
|--|--------------------------|----------------------------|------------|---------------------------|--------------|-------------|-------------------------|-------------------|
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securitization products | Total |
| On-balance sheet | | | | | 158.5 | | | 158.5 |
| Exposure on resecuritizations | | | | | | | | |
| Off-balance sheet | | | | | 2.3 | | | 2.3 |
| Exposure on resecuritizations | | | | | | | | |
| Total | | | | | 160.9 | | | 160.9 |
| Exposure on resecuritizations | | | | | | | | |
| Exposure on securitizations deducted from capital | | | | | | | | |
| Exposure whose underlying assets are overseas assets | | | | | 123.5 | | | 123.5 |

| | As of September 30, 2016 | | | | | | | (Billions of yen) |
|---|--------------------------|----------------------------|------------|---------------------------|-------------|-------------|-------------------------|-------------------|
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securitization products | Total |
| On-balance sheet | | 0.0 | | | 29.0 | | | 29.0 |
| Exposure on resecuritizations | | | | | | | | |
| Off-balance sheet | | | | | | | | |
| Exposure on resecuritizations | | | | | | | | |
| Total | | 0.0 | | | 29.0 | | | 29.0 |
| Exposure on resecuritizations | | | | | | | | |
| Exposure on securitizations to which a risk weight of 1,250% is applied | | 0.0 | | | | | | 0.0 |
| Exposure whose underlying assets are overseas assets | | | | | 23.4 | | | 23.4 |

Notes:

1. Classification based on type of underlying asset is conducted according to the principal underlying asset type for each transaction.
2. Credit cards include shopping credit receivables, card loans, etc.
3. Exposure whose underlying assets are overseas assets is classified based on the principal underlying asset type for each transaction.
4. Exposure on resecuritizations as of both September 30, 2015 and 2016 are classified following Article 1, Paragraph 2-2 of the FSA Notice No. 20 (hereinafter the same).

Table of Contents**Exposure by risk weight category**

(Billions of yen)

As of September 30, 2015

| Risk weight | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations |
|------------------|------------------|-----------------------------|-------------------|-----------------------------|--------------|-----------------------------|
| Up to 20% | 135.5 | | 2.2 | | 137.8 | |
| Up to 50% | 12.3 | | | | 12.3 | |
| Up to 100% | | | | | | |
| Up to 250% | 1.7 | | | | 1.7 | |
| Up to 650% | 2.5 | | | | 2.5 | |
| Less than 1,250% | 6.4 | | 0.1 | | 6.5 | |
| 1,250% | | | | | | |
| Total | 158.5 | | 2.3 | | 160.9 | |

(Billions of yen)

As of September 30, 2016

| Risk weight | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations |
|------------------|------------------|-----------------------------|-------------------|-----------------------------|-------------|-----------------------------|
| Up to 20% | 24.8 | | | | 24.8 | |
| Up to 50% | | | | | | |
| Up to 100% | | | | | | |
| Up to 250% | 1.7 | | | | 1.7 | |
| Up to 650% | 2.5 | | | | 2.5 | |
| Less than 1,250% | | | | | | |
| 1,250% | 0.0 | | | | 0.0 | |
| Total | 29.0 | | | | 29.0 | |

Amount of required capital by risk weight category

(Billions of yen)

As of September 30, 2015

| Risk weight | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations |
|------------------|------------------|-----------------------------|-------------------|-----------------------------|------------|-----------------------------|
| Up to 20% | 0.9 | | 0.0 | | 0.9 | |
| Up to 50% | 0.3 | | | | 0.3 | |
| Up to 100% | | | | | | |
| Up to 250% | | | | | | |
| Up to 650% | 0.0 | | | | 0.0 | |
| Less than 1,250% | 0.7 | | 0.0 | | 0.7 | |
| 1,250% | | | | | | |
| Total | 2.0 | | 0.0 | | 2.0 | |

(Billions of yen)

As of September 30, 2016

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| Risk weight | On-balance sheet | Exposure on resecuritizations | Off-balance sheet | Exposure on resecuritizations | Total | Exposure on resecuritizations |
|--------------------|-------------------------|--------------------------------------|--------------------------|--------------------------------------|--------------|--------------------------------------|
| Up to 20% | 0.1 | | | | 0.1 | |
| Up to 50% | | | | | | |
| Up to 100% | | | | | | |
| Up to 250% | | | | | | |
| Up to 650% | | | | | | |
| Less than 1,250% | | | | | | |
| 1,250% | 0.0 | | | | 0.0 | |
| Total | 0.1 | | | | 0.1 | |

Table of Contents**Credit risk mitigation against exposure on resecuritizations**

| Risk weight | (Billions of yen) | |
|--------------|--------------------------|--------------------------|
| | As of September 30, 2015 | As of September 30, 2016 |
| Up to 20% | | |
| Up to 50% | | |
| Up to 100% | | |
| Up to 250% | | |
| Up to 650% | | |
| Over 650% | | |
| Total | | |

Note:

The above table shows the exposure on resecuritizations based on the risk weight after taking into consideration the effect of method to mitigate credit risk.

Capital increase due to securitization transactions

| | (Billions of yen) | | | | | | | |
|--|--------------------------|----------------------------|------------|---------------------------|-----------|-------------|-------------------------|-------|
| | As of September 30, 2015 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securitization products | Total |
| Capital increase due to securitization transactions | | 0.1 | | | | | | 0.1 |

| | (Billions of yen) | | | | | | | |
|--|--------------------------|----------------------------|------------|---------------------------|-----------|-------------|-------------------------|-------|
| | As of September 30, 2016 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securitization products | Total |
| Capital increase due to securitization transactions | | | | | | | | |

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Securitization exposure as sponsor of securitization programs (ABCP/ABL) (for calculation of credit risk-weighted assets)

(C) Information by type of underlying assets

| | (Billions of yen) | | | | | | | |
|---|--|----------------------------------|---------------|---------------------------------|------------------------------------|----------------|--------------|----------------|
| | As of, or for the six months ended, September 30, 2015 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Account and note receivables | Real estate | Others | Total |
| Amount of underlying assets | 108.7 | | 63.6 | 48.3 | 384.0 | | 58.5 | 663.4 |
| Default exposure | | | | | 5.8 | | | 5.8 |
| Estimated loss amount related to underlying assets during the six-month period | 0.5 | | 0.6 | 0.0 | 3.4 | | 0.5 | 5.2 |
| Amount of exposures securitized during the six-month period | 747.6 | | 307.7 | 259.7 | 1,653.2 | | 544.4 | 3,512.8 |

| | (Billions of yen) | | | | | | | |
|---|--|----------------------------------|---------------|---------------------------------|------------------------------------|----------------|--------------|----------------|
| | As of, or for the six months ended, September 30, 2016 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Account and note receivables | Real estate | Others | Total |
| Amount of underlying assets | 61.8 | | 72.1 | 73.4 | 272.5 | | 44.8 | 524.8 |
| Default exposure | | | | | 5.3 | | | 5.3 |
| Estimated loss amount related to underlying assets during the six-month period | 0.7 | | 0.3 | 0.5 | 2.7 | | 0.4 | 4.8 |
| Amount of exposures securitized during the six-month period | 253.5 | | 485.4 | 485.3 | 1,292.7 | | 276.8 | 2,793.9 |

Notes:

- Items that refer to during the six-month period show amounts accumulated during the six months ended September 30, 2015 and 2016.
- Securitization exposure that is acquired in securitization of customer's claims other than as sponsor (in the form of asset-backed securities, trust beneficiary rights and other transferable instruments) is categorized as securitization exposure as investor.
- The amount of default exposure is the amount of the underlying assets recognized as default in the calculation of capital adequacy ratio.
- Estimated loss amount related to underlying assets is based on the amount of the underlying assets as of the relevant date and the following parameters that are used in the calculation of capital adequacy ratio:

parameters used in the calculation of required capital for an underlying asset when applying the supervisory formula (e.g., PD); and

with respect to underlying assets classified as securitization exposure, the conservative application of risk weights used in the ratings-based approach.

- Classification based on type of underlying assets is conducted according to the principal underlying asset type for each transaction. Transactions that are difficult to classify are included under Others.
- Credit cards include shopping credit receivables, card loans, etc.

Table of Contents**(D) Information of securitization exposure retained or purchased****Exposure by type of underlying asset**

| | (Billions of yen) | | | | | | | |
|---|--------------------------|----------------------------------|---------------|---------------------------------|------------------------------------|----------------|--------------|--------------|
| | As of September 30, 2015 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Account and note receivables | Real estate | Others | Total |
| On-balance sheet | 97.8 | | 38.6 | 56.0 | 391.9 | | 83.2 | 667.7 |
| Exposure on resecuritizations | | | | | | | | |
| Off-balance sheet | 64.4 | | 43.0 | 10.3 | 79.6 | | 48.7 | 246.2 |
| Exposure on resecuritizations | | | | | | | | |
| Total | 162.3 | | 81.7 | 66.3 | 471.5 | | 131.9 | 913.9 |
| Exposure on resecuritizations | | | | | | | | |
| Exposure on securitizations to which a risk weight of 1,250% is applied | | | | | | | | |
| Exposure whose underlying assets are overseas assets | 108.0 | | 72.0 | 33.8 | 231.8 | | 110.6 | 556.4 |

| | (Billions of yen) | | | | | | | |
|---|--------------------------|----------------------------------|---------------|---------------------------------|------------------------------------|----------------|-------------|--------------|
| | As of September 30, 2016 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Account and note receivables | Real estate | Others | Total |
| On-balance sheet | 34.6 | | 63.8 | 69.1 | 263.7 | | 44.8 | 476.2 |
| Exposure on resecuritizations | | | | | | | | |
| Off-balance sheet | 123.3 | | 21.4 | 0.0 | 59.8 | | 6.8 | 211.4 |
| Exposure on resecuritizations | | | | | | | | |
| Total | 157.9 | | 85.3 | 69.1 | 323.5 | | 51.6 | 687.7 |
| Exposure on resecuritizations | | | | | | | | |
| Exposure on securitizations to which a risk weight of 1,250% is applied | | | | | | | | |
| Exposure whose underlying assets are overseas assets | 100.1 | | 30.3 | 33.7 | 157.2 | | 31.8 | 353.4 |

Notes:

- Securitization exposure retained or purchased includes unused portions of securitization programs that are subject to allocation of required capital.
- Classification based on type of underlying assets is conducted according to the principal underlying asset type for each transaction. Transactions that are difficult to classify are included under Others.
- Credit cards include shopping credit receivables, card loans, etc.
- The classification of transactions of which the underlying assets are overseas assets is conducted according to the principal underlying assets of each transaction.
- Exposure on resecuritizations as of both September 30, 2015 and 2016 are classified following Article 1, Paragraph 2-2 of the FSA Notice No. 20 (hereinafter the same).

Table of Contents**Exposure by risk weight category**

| Risk weight | As of September 30, 2015 | | | | | (Billions of yen) | |
|------------------|--------------------------|-----------------------------|-------------------|-----------------------------|--------------|-----------------------------|--|
| | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations | |
| Up to 20% | 661.9 | | 246.2 | | 908.1 | | |
| Up to 50% | 1.2 | | | | 1.2 | | |
| Up to 100% | 4.5 | | | | 4.5 | | |
| Up to 250% | | | | | | | |
| Up to 650% | | | | | | | |
| Less than 1,250% | | | | | | | |
| 1,250% | | | | | | | |
| Total | 667.7 | | 246.2 | | 913.9 | | |

| Risk weight | As of September 30, 2016 | | | | | (Billions of yen) | |
|------------------|--------------------------|-----------------------------|-------------------|-----------------------------|--------------|-----------------------------|--|
| | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations | |
| Up to 20% | 469.6 | | 211.4 | | 681.0 | | |
| Up to 50% | 4.5 | | | | 4.5 | | |
| Up to 100% | 2.0 | | | | 2.0 | | |
| Up to 250% | | | | | | | |
| Up to 650% | | | | | | | |
| Less than 1,250% | | | | | | | |
| 1,250% | | | | | | | |
| Total | 476.2 | | 211.4 | | 687.7 | | |

Table of Contents**Amount of required capital by risk weight category**

| Risk weight | As of September 30, 2015 | | | | | (Billions of yen) | |
|------------------|--------------------------|-----------------------------|-------------------|-----------------------------|------------|-----------------------------|--|
| | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations | |
| Up to 20% | 4.0 | | 1.5 | | 5.6 | | |
| Up to 50% | 0.0 | | | | 0.0 | | |
| Up to 100% | 0.3 | | | | 0.3 | | |
| Up to 250% | | | | | | | |
| Up to 650% | | | | | | | |
| Less than 1,250% | | | | | | | |
| 1,250% | | | | | | | |
| Total | 4.4 | | 1.5 | | 5.9 | | |

| Risk weight | As of September 30, 2016 | | | | | (Billions of yen) | |
|------------------|--------------------------|-----------------------------|-------------------|-----------------------------|------------|-----------------------------|--|
| | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations | |
| Up to 20% | 2.9 | | 1.3 | | 4.2 | | |
| Up to 50% | 0.1 | | | | 0.1 | | |
| Up to 100% | 0.1 | | | | 0.1 | | |
| Up to 250% | | | | | | | |
| Up to 650% | | | | | | | |
| Less than 1,250% | | | | | | | |
| 1,250% | | | | | | | |
| Total | 3.1 | | 1.3 | | 4.4 | | |

Credit risk mitigation against exposure on securitizations

| Risk weight | (Billions of yen) | |
|--------------|--------------------------|--------------------------|
| | As of September 30, 2015 | As of September 30, 2016 |
| Up to 20% | | |
| Up to 50% | | |
| Up to 100% | | |
| Up to 250% | | |
| Up to 650% | | |
| Over 650% | | |
| Total | | |

Note:

The above table shows the exposure on securitizations based on the risk weight after taking into consideration the effect of method to mitigate credit risk.

Table of Contents**Securitization exposure as investor (for calculation of credit risk-weighted assets)****(E) Information of securitization exposure retained or purchased****Exposure by type of underlying asset**

(Billions of yen)

| | As of September 30, 2015 | | | | | | | | |
|---|--------------------------|----------------|--------------|---------------------|--------------|-------------|--------------|----------------|-------|
| | Residential | | Lease | | | Corporate | Real estate | Others | Total |
| | Credit cards | mortgage loans | Auto loans | payment receivables | | | | | |
| On-balance sheet | 37.5 | 971.1 | 391.8 | 6.0 | 354.1 | 12.5 | 301.9 | 2,075.2 | |
| Exposure on resecuritizations | | 6.8 | | | 8.4 | | | 15.3 | |
| Off-balance sheet | 143.9 | | 70.1 | 35.9 | 202.6 | 0.1 | 2.9 | 455.8 | |
| Exposure on resecuritizations | | | | | | | | | |
| Total | 181.4 | 971.1 | 461.9 | 41.9 | 556.8 | 12.7 | 304.9 | 2,531.1 | |
| Exposure on resecuritizations | | 6.8 | | | 8.4 | | | 15.3 | |
| Exposure on securitizations to which a risk weight of 1,250% is applied | | 0.0 | | | | 2.0 | | 2.0 | |
| Exposure whose underlying assets are overseas assets | 179.4 | 0.0 | 426.8 | 35.9 | 556.8 | 0.3 | 255.4 | 1,454.9 | |

(Billions of yen)

| | As of September 30, 2016 | | | | | | | | |
|---|--------------------------|----------------|--------------|---------------------|--------------|-------------|--------------|----------------|-------|
| | Residential | | Lease | | | Corporate | Real estate | Others | Total |
| | Credit cards | mortgage loans | Auto loans | payment receivables | | | | | |
| On-balance sheet | 122.0 | 874.8 | 407.9 | 102.2 | 440.2 | 10.4 | 222.5 | 2,180.4 | |
| Exposure on resecuritizations | | 2.3 | | | 1.3 | | | 3.7 | |
| Off-balance sheet | 12.8 | | 257.8 | 72.4 | 216.3 | 0.1 | 2.5 | 562.2 | |
| Exposure on resecuritizations | | | | | | | | | |
| Total | 134.9 | 874.8 | 665.8 | 174.6 | 656.5 | 10.6 | 225.1 | 2,742.6 | |
| Exposure on resecuritizations | | 2.3 | | | 1.3 | | | 3.7 | |
| Exposure on securitizations to which a risk weight of 1,250% is applied | | 0.0 | | | | 0.2 | | 0.2 | |
| Exposure whose underlying assets are overseas assets | 133.4 | 0.0 | 634.4 | 172.5 | 656.5 | 0.1 | 185.8 | 1,783.0 | |

Notes:

1. Classification based on type of underlying assets is conducted according to the principal underlying asset type for each transaction. Transactions that are difficult to classify are included under Others.
2. Credit cards include shopping credit receivables, card loans, etc.
3. The classification of transactions of which the underlying assets are overseas assets is conducted according to the principal underlying assets of each transaction.
4. Exposure on resecuritizations as of both September 30, 2015 and 2016 are classified following Article 1, Paragraph 2-2 of the FSA Notice No. 20 (hereinafter the same).

Table of Contents**Exposure by risk weight category**

(Billions of yen)

| Risk weight | As of September 30, 2015 | | | | | |
|------------------|--------------------------|-------------------------------|-------------------|-------------------------------|----------------|-------------------------------|
| | On-balance sheet | Exposure on resecuritizations | Off-balance sheet | Exposure on resecuritizations | Total | Exposure on resecuritizations |
| Up to 20% | 2,032.6 | 6.8 | 452.7 | | 2,485.3 | 6.8 |
| Up to 50% | 24.8 | 8.4 | | | 24.8 | 8.4 |
| Up to 100% | 4.8 | | | | 4.8 | |
| Up to 250% | | | | | | |
| Up to 650% | 11.1 | | 2.9 | | 14.1 | |
| Less than 1,250% | | | | | | |
| 1,250% | 1.8 | | 0.1 | | 2.0 | |
| Total | 2,075.2 | 15.3 | 455.8 | | 2,531.1 | 15.3 |

(Billions of yen)

| Risk weight | As of September 30, 2016 | | | | | |
|------------------|--------------------------|-------------------------------|-------------------|-------------------------------|----------------|-------------------------------|
| | On-balance sheet | Exposure on resecuritizations | Off-balance sheet | Exposure on resecuritizations | Total | Exposure on resecuritizations |
| Up to 20% | 2,107.0 | 2.3 | 559.5 | | 2,666.5 | 2.3 |
| Up to 50% | 57.1 | 1.3 | | | 57.1 | 1.3 |
| Up to 100% | 7.6 | | 1.5 | | 9.1 | |
| Up to 250% | | | | | | |
| Up to 650% | 8.5 | | 1.0 | | 9.6 | |
| Less than 1,250% | | | | | | |
| 1,250% | 0.0 | | 0.1 | | 0.2 | |
| Total | 2,180.4 | 3.7 | 562.2 | | 2,742.6 | 3.7 |

Amount of required capital by risk weight category

(Billions of yen)

| Risk weight | As of September 30, 2015 | | | | | |
|------------------|--------------------------|-------------------------------|-------------------|-------------------------------|-------------|-------------------------------|
| | On-balance sheet | Exposure on resecuritizations | Off-balance sheet | Exposure on resecuritizations | Total | Exposure on resecuritizations |
| Up to 20% | 11.6 | 0.1 | 2.8 | | 14.5 | 0.1 |
| Up to 50% | 0.5 | 0.2 | | | 0.5 | 0.2 |
| Up to 100% | 0.3 | | | | 0.3 | |
| Up to 250% | | | | | | |
| Up to 650% | 3.1 | | 0.8 | | 3.9 | |
| Less than 1,250% | | | | | | |
| 1,250% | 1.8 | | 0.1 | | 2.0 | |
| Total | 17.5 | 0.3 | 3.8 | | 21.4 | 0.3 |

(Billions of yen)

As of September 30, 2016

| Risk weight | On-balance sheet | Exposure on resecuritizations | Off balance sheet | Exposure on resecuritizations | Total | Exposure on resecuritizations |
|------------------|------------------|-------------------------------|-------------------|-------------------------------|-------------|-------------------------------|
| Up to 20% | 11.9 | 0.0 | 3.4 | | 15.3 | 0.0 |
| Up to 50% | 1.5 | 0.0 | | | 1.5 | 0.0 |
| Up to 100% | 0.6 | | 0.1 | | 0.7 | |
| Up to 250% | | | | | | |
| Up to 650% | 2.3 | | 0.3 | | 2.6 | |
| Less than 1,250% | | | | | | |
| 1,250% | 0.0 | | 0.1 | | 0.2 | |
| Total | 16.5 | 0.0 | 4.0 | | 20.6 | 0.0 |

Table of Contents**Credit risk mitigation against exposure on resecuritizations**

| Risk weight | (Billions of yen) | |
|--------------------|---------------------------------|---------------------------------|
| | As of September 30, 2015 | As of September 30, 2016 |
| Up to 20% | | |
| Up to 50% | 3.2 | 1.0 |
| Up to 100% | | |
| Up to 250% | | |
| Up to 650% | | |
| Over 650% | | |
| Total | 3.2 | 1.0 |

Note:

The above table shows the exposure on resecuritizations based on the risk weight after taking into consideration the effect of method to mitigate credit risk.

Table of Contents**Securitization exposure as originator (for calculation of market risk equivalent amounts)****(F) Information by type of underlying assets**

| | (Billions of yen) | | | | | | | |
|--|--|----------------------------------|---------------|---------------------------------|-----------|----------------|---------------------------------|-------------|
| | As of, or for the six months ended, September 30, 2015 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securiti- zation products | Total |
| Traditional securitizations | | | | | | | | |
| Amount of underlying assets (a) | | | 16.3 | | | | | 16.3 |
| Amount of exposures securitized during the six-month period | | | | | | | | |
| Gains and losses recognized on sales during the six-month period | | | | | | | | |
| Securitization subject to early amortization treatment | | | | | | | | |
| Synthetic securitizations | | | | | | | | |
| Amount of underlying assets (b) | | | | | | | | |
| Amount of exposures securitized during the six-month period | | | | | | | | |
| Gains and losses recognized on sales during the six-month period | | | | | | | | |
| Total amount of underlying assets (a)+(b) | | | 16.3 | | | | | 16.3 |

| | (Billions of yen) | | | | | | | |
|--|--|----------------------------------|---------------|---------------------------------|-----------|----------------|---------------------------------|-------|
| | As of, or for the six months ended, September 30, 2016 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securiti- zation products | Total |
| Traditional securitizations | | | | | | | | |
| Amount of underlying assets (a) | | | | | | | | |
| Amount of exposures securitized during the six-month period | | | | | | | | |
| Gains and losses recognized on sales during the six-month period | | | | | | | | |
| Securitization subject to early amortization treatment | | | | | | | | |
| Synthetic securitizations | | | | | | | | |
| Amount of underlying assets (b) | | | | | | | | |
| Amount of exposures securitized during the six-month period | | | | | | | | |
| Gains and losses recognized on sales during the six-month period | | | | | | | | |
| Total amount of underlying assets (a)+(b) | | | | | | | | |

Note:

Classification based on type of underlying assets is conducted according to the principal underlying asset type for each transaction.

Table of Contents**Exposure intended to be securitized**

| | As of September 30, 2015 | | | | | | (Billions of yen) |
|--|--------------------------|----------------|------------|---------------------|-------------|----------------------|-------------------|
| | Residential | | Lease | | Real estate | Securitized products | Total |
| | Credit cards | mortgage loans | Auto loans | payment receivables | | | |
| | | | | | Corporate | | |
| Exposure intended to be securitized | | | | | | | |

| | As of September 30, 2016 | | | | | | (Billions of yen) |
|--|--------------------------|----------------|------------|---------------------|-------------|----------------------|-------------------|
| | Residential | | Lease | | Real estate | Securitized products | Total |
| | Credit cards | mortgage loans | Auto loans | payment receivables | | | |
| | | | | | Corporate | | |
| Exposure intended to be securitized | | | | | | | |

(G) Information of securitization exposure retained or purchased**Exposure by type of underlying asset**

| | As of September 30, 2015 | | | | | | (Billions of yen) |
|---|--------------------------|----------------|-------------|---------------------|-------------|----------------------|-------------------|
| | Residential | | Lease | | Real estate | Securitized products | Total |
| | Credit cards | mortgage loans | Auto loans | payment receivables | | | |
| | | | | | Corporate | | |
| On-balance sheet | | | | | | | |
| Exposure on resecuritizations | | | | | | | |
| Off-balance sheet | | | | | | | |
| Exposure on resecuritizations | | | | | | | |
| Total | | | 16.3 | | | | 16.3 |
| Exposure on resecuritizations | | | | | | | |
| Exposure on securitizations to which a risk weight of 100% is applied | | | | | | | |
| Exposure whose underlying assets are overseas assets | | | 16.3 | | | | 16.3 |

| | As of September 30, 2016 | | | | | | (Billions of yen) |
|---|--------------------------|----------------|------------|---------------------|-------------|----------------------|-------------------|
| | Residential | | Lease | | Real estate | Securitized products | Total |
| | Credit cards | mortgage loans | Auto loans | payment receivables | | | |
| | | | | | Corporate | | |
| On-balance sheet | | | | | | | |
| Exposure on resecuritizations | | | | | | | |
| Off-balance sheet | | | | | | | |
| Exposure on resecuritizations | | | | | | | |
| Total | | | | | | | |
| Exposure on resecuritizations | | | | | | | |
| Exposure on securitizations to which a risk weight of 100% is applied | | | | | | | |
| Exposure whose underlying assets are overseas assets | | | | | | | |

Notes:

1. Classification based on type of underlying asset is conducted according to the principal underlying asset type for each transaction.

2. Exposure whose underlying assets are overseas assets is classified based on the principal underlying asset type for each transaction.

Table of Contents**Exposure by risk capital charge category**

| | As of September 30, 2015 | | | | | (Billions of yen) | |
|---------------------|--------------------------|-------------------------------|-------------------|-------------------------------|-------------|-------------------------------|--|
| Risk capital charge | On-balance sheet | Exposure on resecuritizations | Off-balance sheet | Exposure on resecuritizations | Total | Exposure on resecuritizations | |
| Up to 1.6% | 16.3 | | | | 16.3 | | |
| Up to 4% | | | | | | | |
| Up to 8% | | | | | | | |
| Up to 20% | | | | | | | |
| Up to 52% | | | | | | | |
| Less than 100% | | | | | | | |
| 100% | | | | | | | |
| Total | 16.3 | | | | 16.3 | | |

| | As of September 30, 2016 | | | | | (Billions of yen) | |
|---------------------|--------------------------|-------------------------------|-------------------|-------------------------------|-------|-------------------------------|--|
| Risk capital charge | On-balance sheet | Exposure on resecuritizations | Off-balance sheet | Exposure on resecuritizations | Total | Exposure on resecuritizations | |
| Up to 1.6% | | | | | | | |
| Up to 4% | | | | | | | |
| Up to 8% | | | | | | | |
| Up to 20% | | | | | | | |
| Up to 52% | | | | | | | |
| Less than 100% | | | | | | | |
| 100% | | | | | | | |
| Total | | | | | | | |

Amount of required capital by risk capital charge category

| | As of September 30, 2015 | | | | | (Billions of yen) | |
|---------------------|--------------------------|-------------------------------|-------------------|-------------------------------|------------|-------------------------------|--|
| Risk capital charge | On-balance sheet | Exposure on resecuritizations | Off-balance sheet | Exposure on resecuritizations | Total | Exposure on resecuritizations | |
| Up to 1.6% | 0.2 | | | | 0.2 | | |
| Up to 4% | | | | | | | |
| Up to 8% | | | | | | | |
| Up to 20% | | | | | | | |
| Up to 52% | | | | | | | |
| Less than 100% | | | | | | | |
| 100% | | | | | | | |
| Total | 0.2 | | | | 0.2 | | |

As of September 30, 2016
(Billions of yen)

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| Risk capital charge | On-balance sheet | Exposure on resecuritizations | Off-balance sheet | Exposure on resecuritizations | Total | Exposure on resecuritizations |
|----------------------------|-----------------------------|--|------------------------------|--|--------------|--|
| Up to 1.6% | | | | | | |
| Up to 4% | | | | | | |
| Up to 8% | | | | | | |
| Up to 20% | | | | | | |
| Up to 52% | | | | | | |
| Less than 100% | | | | | | |
| 100% | | | | | | |
| Total | | | | | | |

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Subject to Comprehensive Risk Measure

| | (Billions of yen) | |
|--|--------------------------|-------------------|
| | As of September 30, 2015 | |
| | Securitizations | Resecuritizations |
| Total amount of securitization exposure | | |
| Total amount of required capital | | |
| Subject to Comprehensive Risk Measure | | |

| | (Billions of yen) | |
|--|--------------------------|-------------------|
| | As of September 30, 2016 | |
| | Securitizations | Resecuritizations |
| Total amount of securitization exposure | | |
| Total amount of required capital | | |
| Capital increase due to securitization transactions | | |

| | (Billions of yen) | | | | | | | |
|--|--------------------------|----------------------------|------------|---------------------------|-----------|-------------|-------------------------|-------|
| | As of September 30, 2015 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securitization products | Total |
| Capital increase due to securitization transactions | | | | | | | | |

| | (Billions of yen) | | | | | | | |
|---|--------------------------|----------------------------|------------|---------------------------|-----------|-------------|-------------------------|-------|
| | As of September 30, 2016 | | | | | | | |
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Securitization products | Total |
| Capital increase due to securitization transactions | | | | | | | | |
| Securitization exposure as sponsor of securitization programs (ABCP/ABL) (for calculation of market risk equivalent amounts) | | | | | | | | |

(H) Information by type of underlying assets

None as of September 30, 2015 and 2016

(I) Information of securitization exposure retained or purchased

None as of September 30, 2015 and 2016

Table of Contents**Securitization exposure as investor (for calculation of market risk equivalent amounts)****(J) Information of securitization exposure retained or purchased****Exposure by type of underlying asset**

(Billions of yen)

| | As of September 30, 2015 | | | | | | | Total |
|---|--------------------------|----------------------------|-------------|---------------------------|------------|-------------|------------|-------------|
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Others | |
| On-balance sheet | | 3.0 | 13.5 | 1.4 | 3.7 | 5.9 | 6.3 | 33.9 |
| Exposure on resecuritizations | | | | | 2.5 | | 0.1 | 2.6 |
| Off-balance sheet | | | | | | | | |
| Exposure on resecuritizations | | | | | | | | |
| Total | | 3.0 | 13.5 | 1.4 | 3.7 | 5.9 | 6.3 | 33.9 |
| Exposure on resecuritizations | | | | | 2.5 | | 0.1 | 2.6 |
| Exposure on securitizations to which a risk weight of 100% is applied | | 3.0 | | | 0.0 | 0.2 | 0.4 | 3.6 |
| Exposure whose underlying assets are overseas assets | | 2.8 | 13.5 | 1.4 | 3.7 | 4.1 | 6.2 | 32.0 |

(Billions of yen)

| | As of September 30, 2016 | | | | | | | Total |
|---|--------------------------|----------------------------|------------|---------------------------|------------|-------------|------------|------------|
| | Credit cards | Residential mortgage loans | Auto loans | Lease payment receivables | Corporate | Real estate | Others | |
| On-balance sheet | | 0.7 | | | 2.7 | 4.2 | 0.0 | 7.6 |
| Exposure on resecuritizations | | | | | | | 0.0 | 0.0 |
| Off-balance sheet | | | | | | | | |
| Exposure on resecuritizations | | | | | | | | |
| Total | | 0.7 | | | 2.7 | 4.2 | 0.0 | 7.6 |
| Exposure on resecuritizations | | | | | | | 0.0 | 0.0 |
| Exposure on securitizations to which a risk weight of 100% is applied | | 0.7 | | | 0.7 | 2.8 | 0.0 | 4.2 |
| Exposure whose underlying assets are overseas assets | | 0.6 | | | 2.7 | 4.2 | 0.0 | 7.5 |

Notes:

- Classification based on type of underlying assets is conducted according to the principal underlying asset type for each transaction. Transactions that are difficult to classify are included under Others.
- Credit cards include shopping credit receivables, card loans, etc.
- The classification of transactions of which the underlying assets are overseas assets is conducted according to the principal underlying assets of each transaction.
- Exposure on resecuritizations are classified following Article 1, Paragraph 2-2 of the FSA Notice No. 20 (hereinafter the same).

Table of Contents**Exposure by risk capital charge category**

| | As of September 30, 2015 | | | | | (Billions of yen) |
|---------------------|--------------------------|-----------------------------|-------------------|-----------------------------|-------------|-----------------------------|
| Risk capital charge | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations |
| Up to 1.6% | 22.4 | | | | 22.4 | |
| Up to 4% | 1.5 | 1.3 | | | 1.5 | 1.3 |
| Up to 8% | 4.9 | | | | 4.9 | |
| Up to 20% | 1.2 | 1.2 | | | 1.2 | 1.2 |
| Up to 52% | 0.1 | | | | 0.1 | |
| Less than 100% | | | | | | |
| 100% | 3.6 | 0.1 | | | 3.6 | 0.1 |
| Total | 33.9 | 2.6 | | | 33.9 | 2.6 |

| | As of September 30, 2016 | | | | | (Billions of yen) |
|---------------------|--------------------------|-----------------------------|-------------------|-----------------------------|------------|-----------------------------|
| Risk capital charge | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations |
| Up to 1.6% | 1.5 | | | | 1.5 | |
| Up to 4% | 0.4 | | | | 0.4 | |
| Up to 8% | 1.4 | | | | 1.4 | |
| Up to 20% | | | | | | |
| Up to 52% | | | | | | |
| Less than 100% | | | | | | |
| 100% | 4.2 | 0.0 | | | 4.2 | 0.0 |
| Total | 7.6 | 0.0 | | | 7.6 | 0.0 |

Amount of required capital by risk capital charge category

| | As of September 30, 2015 | | | | | (Billions of yen) |
|---------------------|--------------------------|-----------------------------|-------------------|-----------------------------|------------|-----------------------------|
| Risk capital charge | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations |
| Up to 1.6% | 0.3 | | | | 0.3 | |
| Up to 4% | 0.0 | 0.0 | | | 0.0 | 0.0 |
| Up to 8% | 0.3 | | | | 0.3 | |
| Up to 20% | 0.2 | 0.2 | | | 0.2 | 0.2 |
| Up to 52% | 0.0 | | | | 0.0 | |
| Less than 100% | | | | | | |
| 100% | 3.6 | 0.1 | | | 3.6 | 0.1 |
| Total | 4.7 | 0.3 | | | 4.7 | 0.3 |

(Billions of yen)

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As of September 30, 2016

| Risk capital charge | On-balance sheet | Exposure on securitizations | Off-balance sheet | Exposure on securitizations | Total | Exposure on securitizations |
|---------------------|------------------|-----------------------------|-------------------|-----------------------------|------------|-----------------------------|
| Up to 1.6% | 0.0 | | | | 0.0 | |
| Up to 4% | 0.0 | | | | 0.0 | |
| Up to 8% | 0.1 | | | | 0.1 | |
| Up to 20% | | | | | | |
| Up to 52% | | | | | | |
| Less than 100% | | | | | | |
| 100% | 4.2 | 0.0 | | | 4.2 | 0.0 |
| Total | 4.4 | 0.0 | | | 4.4 | 0.0 |

Subject to Comprehensive Risk Measure

| | (Billions of yen) | |
|--|--------------------------|-----------------|
| | As of September 30, 2015 | |
| | Securitization | Resecuritiation |
| Total amount of securitization exposure | | |
| Total amount of required capital | | |

| | (Billions of yen) | |
|--|--------------------------|-----------------|
| | As of September 30, 2016 | |
| | Securitization | Resecuritiation |
| Total amount of securitization exposure | | |
| Total amount of required capital | | |

Table of Contents**Market risk****Trading activities**

The following table shows VaR (Value at Risk) figures of our trading activities:

| | (Billions of yen) | | |
|--|--------------------------|---------------------------|--------------------------|
| | For the six months ended | For the fiscal year ended | For the six months ended |
| | September 30, 2015 | March 31, 2016 | September 30, 2016 |
| End of period | 2.6 | 2.0 | 2.7 |
| Maximum | 4.4 | 4.4 | 4.8 |
| Minimum | 1.8 | 1.5 | 1.7 |
| Average | 2.5 | 2.4 | 2.5 |
| The number of cases where assumptive losses exceeded VaR during the period | 3 | 5 | 4 |

Notes:

1. Amount of market risk (VaR) is calculated based on the internal model.
2. The multiplication factor for the calculation of market risk equivalent is determined by the number of cases where assumptive losses exceeded VaR before 250 business days prior to the end of period.
3. Our group companies which conduct trading activities are Mizuho Bank, Mizuho Trust & Banking and Mizuho Securities, etc.

VaR method:

| | |
|------------------------|---|
| VaR | historical simulation method |
| Quantitative standard: | 1. confidence interval: one-tailed 99.0%; 2. holding period: 1 day; and 3. historical observation period of 3 years (801 business days) |

VaR (Value at Risk)

The VaR method measures the maximum possible loss that could be incurred due to market movements within a certain time period (or holding period) and degree of probability (or confidence interval).

Back testing

The Back testing is one of the methods to evaluate the effectiveness of market risk measurements calculated using the VaR method that compares VaR and amount of losses (we compare VaR with assumptive profits and losses). The number of cases where assumptive losses exceeded VaR is the number of times in which losses exceeded VaR during the corresponding period.

The following table shows stressed VaR figures of our trading activities:

| | (Billions of yen) | | |
|---------------|--------------------------|---------------------------|--------------------------|
| | For the six months ended | For the fiscal year ended | For the six months ended |
| | September 30, 2015 | March 31, 2016 | September 30, 2016 |
| End of period | 5.2 | 3.4 | 4.8 |
| Maximum | 12.5 | 12.5 | 7.2 |

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| | | | |
|---------|-----|-----|-----|
| Minimum | 3.4 | 3.3 | 2.8 |
| Average | 6.4 | 5.2 | 5.0 |

Stressed VaR method:

Stressed VaR

historical simulation method

Quantitative standard:

1. confidence interval: one-tailed 99.0%;

2. holding period: 1 day; and

3. historical observation period of 1 year of significant financial stress (265 business days)

Stressed VaR

The stressed VaR measurement is based on a continuous 12-month period of significant financial stress.

Table of Contents**Outlier criteria**

The following table shows results of calculations under the outlier framework:

| | Amount of loss | Broadly-defined capital | (Billions of yen) Loss ratio to capital |
|--------------------------------|----------------|-------------------------|--|
| As of September 30, 2015 | 542.3 | 9,596.1 | 5.6% |
| As of March 31, 2016 | 516.6 | 9,638.6 | 5.3% |
| As of September 30, 2016 | 436.1 | 9,767.8 | 4.4% |
| Effect of yen interest rate | 61.3 | | |
| Effect of dollar interest rate | 299.8 | | |
| Effect of euro interest rate | 39.6 | | |

Outlier criteria

As part of the capital adequacy requirements under Basel III, the losses arising from a banking book in hypothetical interest rate shock scenarios under certain stress conditions are calculated and compared with the sum of Tier 1 and Tier 2 capital. If the interest rate risk of the banking book leads to an economic value decline of more than 20% of the sum of Tier 1 and Tier 2 capital, we will be deemed an outlier and may be required to reduce the banking book risk or adopt other responses.

Interest rate shock scenario under stress conditions in outlier criteria

For the interest rate shock scenario used in connection with the calculations under the outlier framework, we generate annual rate fluctuation data for five years derived from daily raw historical interest rate data of the past six years and then apply the actual fluctuation data at a 99.0% confidence level to the shock scenario.

Table of Contents**Equity exposure in banking book****(8) Status of equity exposure in banking book****(A) Amounts stated in consolidated balance sheet**

| | As of September 30, 2015 | | (Billions of yen) As of September 30, 2016 | |
|--------------------------------|--|-------------|---|-------------|
| | Consolidated balance sheet amount | Fair value | Consolidated balance sheet amount | Fair value |
| Exposure of listed stock, etc. | 4,168.0 | 4,328.4 | 3,541.0 | 3,691.6 |
| Other equity exposure | 421.8 | n.a. | 412.0 | n.a. |
| Total | 4,589.9 | n.a. | 3,953.0 | n.a. |

Note:

The above figures include only Japanese and foreign stocks.

(B) Gains and losses on sales related to equity exposure

| | For the six months ended September 30, 2015 | | | (Billions of yen) For the six months ended September 30, 2016 | | |
|--------------------------------|---|----------------|-----------------|--|----------------|-----------------|
| | Gains and losses on sales | Gains on sales | Losses on sales | Gains and losses on sales | Gains on sales | Losses on sales |
| Sale of equity exposure | 117.5 | 133.1 | 15.6 | 70.8 | 76.7 | 5.9 |

Note:

The above figures represent gains and losses on sales of stocks in our consolidated statement of income.

(C) Gains and losses from write-offs related to equity exposure

| | For the six months ended September 30, 2015 | | (Billions of yen) For the six months ended September 30, 2016 | |
|--------------------------------------|---|--|--|--|
| | Gains and losses from write-offs | | Gains and losses from write-offs | |
| Write-offs of equity exposure | (1.1) | | (5.0) | |

Note:

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The above figures represent gains and losses on devaluation of stocks in our consolidated statement of income.

(D) Unrealized gains and losses recognized in the consolidated balance sheet and not recognized in the consolidated statement of income

| | (Billions of yen) | | | | | |
|------------------------|----------------------------|---------------------|----------------------|----------------------------|---------------------|----------------------|
| | As of September 30, 2015 | | | As of September 30, 2016 | | |
| | Net unrealized gains | Unrealized gains | Unrealized losses | Net unrealized gains | Unrealized gains | Unrealized losses |
| Equity exposure | 2,015.7 | 2,058.8 | 43.1 | 1,563.6 | 1,649.9 | 86.2 |

Note:

The above figures include only Japanese and foreign stocks.

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(E) Unrealized gains and losses not recognized in the consolidated balance sheet or in the consolidated statement of income

| | As of September 30, 2015 | | | (Billions of yen) As of September 30, 2016 | | |
|------------------------|--------------------------|------------------|-------------------|---|------------------|-------------------|
| | Net | Unrealized gains | Unrealized losses | Net | Unrealized gains | Unrealized losses |
| Equity exposure | 160.3 | 168.0 | 7.7 | 150.6 | 160.7 | 10.1 |

Note:

The above figures include only Japanese and foreign stocks.

(F) Equities exposure by portfolio classification

| | (Billions of yen) | |
|---|--------------------------|--------------------------|
| | As of September 30, 2015 | As of September 30, 2016 |
| PD/LGD approach | 4,430.4 | 3,715.4 |
| Market-based approach (simple risk weight method) | 521.5 | 643.6 |
| Market-based approach (internal models approach) | | |
| Total | 4,951.9 | 4,359.0 |

Table of Contents**Composition of Leverage Ratio**

| | | (Millions of yen) | | |
|---|---|--|--------------------------------|--------------------------------|
| Corresponding line # on Basel III disclosure template | Corresponding line # on Basel III disclosure template | Item | As of September 30, 2015 | As of September 30, 2016 |
| (Table 2) | (Table 1) | | | |
| On-balance sheet exposures | | | (1) | |
| 1 | | On-balance sheet exposures before deducting adjustment items | 165,380,668 | 164,242,241 |
| 1a | 1 | Total assets reported in the consolidated balance sheet | 192,246,749 | 192,679,978 |
| 1b | 2 | The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-) | | |
| 1c | 7 | The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet) | | |
| 1d | 3 | The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-) | 26,866,080 | 28,437,737 |
| 2 | 7 | The amount of adjustment items pertaining to Tier1 capital (-) | 608,441 | 887,319 |
| 3 | | Total on-balance sheet exposures | (a) 164,772,227 | 163,354,922 |
| Exposures related to derivative transactions | | | (2) | |
| 4 | | Replacement cost associated with derivatives transactions, etc. | 2,953,992 | 2,835,092 |
| 5 | | Add-on amount associated with derivatives transactions, etc. | 5,780,165 | 5,272,277 |
| | | The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. | 720,563 | 1,053,499 |
| 6 | | The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework | 139,039 | 183,926 |
| 7 | | The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) | | |
| 8 | | The amount of client-cleared trade exposures for which a bank holding company acting as a clearing member is not obliged to make any indemnification (-) | / | / |
| 9 | | Adjusted effective notional amount of written credit derivatives | 2,604,848 | 2,127,459 |
| 10 | | The amount of deductions from effective notional amount of written credit derivatives (-) | 2,300,909 | 1,951,393 |
| 11 | 4 | Total exposures related to derivative transactions | (b) 9,897,698 | 9,520,861 |
| Exposures related to repo transactions | | | (3) | |
| 12 | | The amount of assets related to repo transactions, etc | 12,518,834 | 12,454,962 |
| 13 | | The amount of deductions from the assets above (line 12) (-) | 5,592,130 | 4,804,918 |
| 14 | | The exposures for counterparty credit risk for repo transactions, etc | 359,275 | 310,824 |
| 15 | | The exposures for agent repo transactions | / | / |
| 16 | 5 | Total exposures related to repo transactions, etc. | (c) 7,285,979 | 7,960,869 |
| Exposures related to off-balance sheet transactions | | | (4) | |
| 17 | | Notional amount of off-balance sheet transactions | 47,084,828 | 45,790,795 |
| 18 | | The amount of adjustments for conversion in relation to off-balance sheet transactions (-) | 30,029,572 | 29,777,895 |

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| | | | | | |
|--|---|---|-----|-------------|-------------|
| 19 | 6 | Total exposures related to off-balance sheet transactions | (d) | 17,055,256 | 16,012,899 |
| Leverage ratio on a consolidated basis | | | (5) | | |
| 20 | | The amount of capital (Tier1 capital) | (e) | 7,742,337 | 7,982,529 |
| 21 | 8 | Total exposures ((a)+(b)+(c)+(d)) | (f) | 199,011,162 | 196,849,553 |
| 22 | | Leverage ratio on a consolidated basis ((e)/(f)) | | 3.89% | 4.05% |

Table of Contents**Liquidity Coverage Ratio**

Liquidity standards agreed upon by the Basel Committee on Banking Supervision require our liquidity coverage ratio to surpass the minimum standard starting March 31, 2015.

We calculate our consolidated liquidity coverage ratio (the Consolidated LCR) in accordance with the regulation The Evaluation Criterion on the Sound Management of Liquidity Risk Defined, Based on Banking Law Article 52-25, as One of Criteria for Bank Holding Companies to Evaluate the Soundness of Their Management and the Ones of Their Subsidiaries and Others, which is also One of Evaluation Criteria on the Soundness of the Banks Management (the FSA Notice No. 62 of 2015 (the Notice No. 62)).

The information disclosed herein is in accordance with Matters Separately Prescribed by the Commissioner of the Financial Services Agency Regarding Status of Sound Management of Liquidity Risk, etc. pursuant to Article 19-2, Paragraph 1, Item 5, Sub-item (e), etc. of the Ordinance for Enforcement of the Banking Law (Ministry of Finance Ordinance No. 7 of 2015) (the FSA Notice No. 7 of 2015).

The status of our sound management of liquidity risk is as follows:

| Item | (In million yen, the number of data) | | | |
|---|--|---|-----------------|-----------------|
| | For the three months ended June 30, 2015 | For the three months ended September 30, 2016 | | |
| High-Quality Liquid Assets | (1) | / | / | / |
| 1 Total high-quality liquid assets (HQLA) | | 57,188,995 | | 57,090,473 |
| | | TOTAL | TOTAL | TOTAL |
| | | UNWEIGHTED | WEIGHTED | WEIGHTED |
| | | VALUE | VALUE | VALUE |
| Cash Outflows | (2) | | | |
| 2 Cash outflows related to unsecured retail funding | | 43,955,249 | 3,530,549 | 44,008,357 |
| 3 of which, Stable deposits | | 12,392,000 | 371,760 | 12,530,184 |
| 4 of which, Less stable deposits | | 31,563,248 | 3,158,789 | 31,478,172 |
| 5 Cash outflows related to unsecured wholesale funding | | 63,760,908 | 38,593,805 | 63,299,387 |
| 6 of which, Qualifying operational deposits | | 0 | 0 | 0 |
| 7 of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities | | 57,999,684 | 32,832,581 | 58,053,129 |
| 8 of which, Debt securities | | 5,761,223 | 5,761,223 | 5,246,257 |
| 9 Cash outflows related to secured funding, etc | | / | 765,152 | / |
| 10 Cash outflows related to derivatives transactions, etc. funding programs, credit and liquidity facilities | | 23,775,982 | 6,369,778 | 23,202,759 |
| 11 of which, Cash outflows related to derivatives transactions, etc | | 2,113,192 | 2,113,192 | 2,117,193 |
| 12 of which, Cash outflows related to funding programs | | 181,957 | 181,957 | 142,068 |
| 13 of which, Cash outflows related to credit and liquidity facilities | | 21,480,832 | 4,074,627 | 20,943,497 |
| 14 Cash outflows, etc. related to contractual funding obligations | | 5,418,606 | 1,692,540 | 5,784,046 |
| 15 Cash outflows related to contingencies | | 68,743,586 | 659,768 | 68,312,323 |
| 16 Total cash outflows | | / | 51,611,594 | / |
| | | TOTAL | TOTAL | TOTAL |
| | | UNWEIGHTED | WEIGHTED | WEIGHTED |
| | | VALUE | VALUE | VALUE |
| Cash Inflows | (3) | | | |
| 17 Cash inflows related to secured lending and investments, etc. | | 9,881,988 | 600,587 | 10,378,214 |
| 18 | | 8,640,308 | 6,076,458 | 8,543,637 |

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| Cash inflows related to collections of loans, etc | | | | | |
|--|--|------------|------------|------------|------------|
| 19 | Other cash inflows | 5,754,752 | 2,579,483 | 5,727,527 | 2,157,466 |
| 20 | Total cash inflows | 24,277,050 | 9,256,529 | 24,649,379 | 9,044,311 |
| Consolidated liquidity coverage ratio | | (4) | / | / | |
| 21 | Total HQLA allowed to be included in the calculation | / | 57,188,995 | / | 57,090,473 |
| 22 | Net cash outflows | / | 42,355,064 | / | 41,562,470 |
| 23 | Consolidated liquidity coverage ratio | / | 135.1% | / | 137.4% |
| 24 | The number of data used to calculate the average value | | 3 | | 3 |

Notes:

- Item from 1 to 23 are quarterly average using data points as shown in item 24.
- We do not apply the exception regarding qualifying operational deposits in Article 28 of the Notice No. 62 with respect to item 6.
- The numbers in item 11 include the amount of additional collateral required due to market valuation changes on derivatives transactions estimated by the historical look-back approach instead of scenario approach in Article 37 of the Notice No. 62.
- There are no material components that necessitate detailed explanation of cash outflows from other contracts in Article 59 of the Notice No. 62 within item 14, cash outflows from other contingent funding obligations in Article 52 of the Notice No. 62 within item 15, cash inflows from other contracts in Article 72 of the Notice No. 62 within item 19.

| | 2015 | | | | 2016 | | 2017 | |
|--------------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|
| | Apr-Jun | Jul-Sep | Oct-Dec | Jan-Mar | Apr-Jun | Jul-Sep | Oct-Dec | Jan-Mar |
| Consolidated LCR (quarterly average) | 124.6% | 128.4% | 133.4% | 128.2% | 135.1% | 137.4% | | |

Our Consolidated LCR does not lead to any issues since it surpasses not only the minimum standard required under the liquidity regulation, but also the final regulatory standard (100%), with no significant change.

LCR disclosed herein does not differ much from the level we expected beforehand, and we do not expect our Consolidated LCR in the future to deviate significantly from the current level.

There are no significant changes in the composition, such as currency composition or type composition, and geographic distribution of the HQLA allowed to be included in the calculation.

In addition, there is no significant currency mismatch which might affect our funding conditions between total amount of the HQLA allowed to be included in the calculation and net cash outflow regarding significant currencies.

Table of Contents**Status of Major Liquid Assets**

| Item | (Billions of yen) | |
|--|-------------------|------------|
| | Mar. 2016 | Sep. 2016 |
| Cash and Due from Banks (including Due from Central Banks) | 36,315.4 | 42,715.3 |
| Trading Securities | 5,467.9 | 5,215.1 |
| Securities | 38,901.0 | 32,122.7 |
| Bonds Held to Maturity | 4,817.5 | 4,258.6 |
| Other Securities | 34,083.5 | 27,864.0 |
| Japanese Stocks | 3,457.6 | 3,227.0 |
| Japanese Bonds | 18,874.4 | 13,495.3 |
| Japanese Government Bonds | 15,765.8 | 10,374.8 |
| Japanese Local Government Bonds | 240.6 | 281.3 |
| Japanese Corporate Bonds | 2,867.9 | 2,839.2 |
| Other | 11,751.3 | 11,141.5 |
| Foreign Bonds | 9,719.5 | 8,952.7 |
| Other | 2,031.8 | 2,188.8 |
| Total | 80,684.5 | 80,053.3 |
| Portion pledged as collateral | (17,774.1) | (13,680.2) |
| Total after the deduction above | 62,910.3 | 66,373.0 |

Note:

1. All securities included in the table above have fair value.
2. Portion pledged as collateral mainly consists of securities and others collateralized for borrowed money, foreign and domestic exchange transactions or derivatives transactions, or substituted for margins for futures transactions.
3. Figures in the above table do not represent high quality liquid assets under the Basel III regulatory regime.