	Integrated Report	(US GAAP) Form 20-F	(Pillar 3) Form 6-K	IR Presentation Appendices
	Mar. 2017	Mar. 2017	Mar. 2017	Mar. 2017
Overview of Risk Management				
Risk Management Structure	P.77	P.162		
Major Risk Types and Management	P108-124	P.162-181		
Allocation of Risk Capital	P.110	P.163		P.14
Risk Appetite Framework (RAF)	P.75-76			
Credit Risk				
Credit Risk Management Structure	P.111	P.164		
Status of Credit Risk Exposure	P.279		P.25	
Credit Risk–weighted Assets by Asset Class and Ratings Segment	P.289		P.5	
Methods for Credit Risk Mitigation	P.294		P.41	
Counterparty Risk in Derivatives Transactions and Long–settlement Transactions	P.296		P.43	
Outstanding Loan Balances and Non-Accrual, Past Due & Restructured Loans	P.137-141	P.A-8,A-10, F-32-33		
Relationship between Obligor Ratings, Definition of Obligor Classifications of Self- Assessments and Claims Disclosed under the Financial Reconstruction Law	P.112	P.F-34		
Securitization Exposure	P.298		P.45	
Equity Exposure in Banking Book	P.315		P.64	
Market Risk				
Market Risk Management Structure	P.115	P.166		
Status of Market Risk	P.116	P168-174		
Outlier Criteria	P.118	P.173	P.63	P.14
Liquidity Risk□				
Liquidity Risk Management Structure	P.119	P.175		
Status of Liquid Assets	P.323	P.A-2	P.72	
Projected Repayment Amounts for Bonds and Notes, Borrowed Money, and Other Interest–bearing Liabilities	P.323	P.F-44-47	P.72	
Operational Risk				
Operational Risk Management Structure	P.120	P.177		
BIS Capital				
Composition of Capital	P.260	P.96-97	P.9	
Required Capital by Portfolio Classification	P.276	1 100 01	P.22	
Risk-weighted Assets by Risk Type and Operating Entity	P.255		P.3	