

Corrections in Annual Review 2014

Summary of Financial Results for Fiscal 2013

Page14 Capital Adequacy

<Before Correction>	<After Correction>
Consolidated total capital ratio, Tier 1 capital ratio, Common Equity Tier 1 (CET1) capital ratio as of March 31, 2014 amounted to 14.35%, 11.35% and 8.79%, respectively.	Consolidated total capital ratio, Tier 1 capital ratio, Common Equity Tier 1 (CET1) capital ratio as of March 31, 2014 amounted to <u>14.36%</u> , 11.35% and <u>8.80%</u> , respectively.

	<Before Correction>		<After Correction>	
	As of March 31, 2014	As of March 31, 2013	As of March 31, 2014	As of March 31, 2013
Total Capital Ratio	14.35%	14.18%	<u>14.36%</u>	14.19%
Tier 1 Capital Ratio	11.35%	11.02%	11.35%	<u>11.03%</u>
CET1 Capital Ratio	8.79%	8.16%	<u>8.80%</u>	8.16%

Progress of the First Year of the Medium-term Business Plan “One MIZUHO New Frontier Plan—Stepping Up to the Next Challenge—”

Page15 Results for Fiscal 2013

<Before Correction>	<After Correction>
*1. Common Equity Tier 1 (CET1) capital ratio was 8.79% as of March 31, 2014.	*1. Common Equity Tier 1 (CET1) capital ratio was <u>8.80%</u> as of March 31, 2014.

Internal Control Systems

Page60 Market Risk Equivalent

Fiscal 2013 Market Risk Equivalent

	<Before Correction>			<After Correction>		
	At March 31, (billions of yen)			At March 31, (billions of yen)		
	2013	2014	Change	2013	2014	Change
Calculated using standardized measurement method	74.0	62.8	(11.1)	<u>74.1</u>	62.8	<u>(11.2)</u>
Calculated using internal models	116.3	170.6	54.2	116.3	170.6	54.2
Total market risk equivalent	190.3	233.5	43.1	<u>190.5</u>	233.5	<u>43.0</u>

Financial Analysis [Under Japanese GAAP]

Key Indicators of Mizuho Financial Group, Inc.

Page1 Key Indicators of Mizuho Financial Group, Inc. (Consolidated)

As of or for the Fiscal Years ended March 31,	<Before Correction>		<After Correction>	
	2014	2013	2014	2013
Total Capital Ratio				
(International Standard (Basel III))	14.35%	14.18%	<u>14.36%</u>	<u>14.19%</u>
Tier 1 Capital Ratio				
(International Standard (Basel III))	11.35%	11.02%	11.35%	<u>11.03%</u>
Common Equity Tier 1 Capital Ratio				
(International Standard (Basel III))	8.79%	8.16%	<u>8.80%</u>	8.16%

Results for the Fiscal Year ended March 31, 2014

Page9 Consolidated Total Capital Ratio (International Standard (Basel III)) (% , Billions of yen)

As of March 31,	<Before Correction>			<After Correction>		
	2014	2013	Change	2014	2013	Change
Consolidated Total Capital Ratio	14.35%	14.18%	0.17%	<u>14.36%</u>	<u>14.19%</u>	0.17%
Tier 1 Capital Ratio	11.35%	11.02%	0.33%	11.35%	<u>11.03%</u>	<u>0.32%</u>
Common Equity Tier 1 Capital Ratio	8.79%	8.16%	0.63%	<u>8.80%</u>	8.16%	<u>0.64%</u>
Total Capital	¥8,655.9	¥8,344.5	¥311.4	¥8,655.9	¥8,344.5	¥311.4
Tier 1 Capital	6,844.7	6,487.4	357.2	6,844.7	<u>6,486.0</u>	<u>358.6</u>
Common Equity Tier 1 Capital	5,304.4	4,803.8	500.5	5,304.4	<u>4,802.4</u>	<u>501.9</u>
Risk weighted Assets	¥60,287.4	¥58,823.5	¥1,463.8	<u>¥60,274.0</u>	<u>¥58,790.6</u>	<u>¥1,483.4</u>

Status of Capital Adequacy

Page1-2 Capital Adequacy Ratio Highlights

Mizuho Financial Group (Consolidated) (Billions of yen)

	<Before Correction>		<After Correction>	
As of March 31,	2014	2013	2014	2013
Total Capital Ratio (International Standard)	14.35%	14.18%	<u>14.36%</u>	<u>14.19%</u>
Tier 1 Capital Ratio	11.35%	11.02%	11.35%	<u>11.03%</u>
Common Equity Tier 1 Capital Ratio	8.79%	8.16%	<u>8.80%</u>	8.16%
Total Capital	¥8,655.9	¥8,344.5	¥8,655.9	¥8,344.5
Tier 1 Capital	6,844.7	6,487.4	6,844.7	<u>6,486.0</u>
Common Equity Tier 1 Capital	5,304.4	4,803.8	5,304.4	<u>4,802.4</u>
Risk Weighted Assets	¥60,287.4	¥58,823.5	<u>¥60,274.0</u>	<u>¥58,790.6</u>

Mizuho Bank (Consolidated) (As of March 31, 2014) (Billions of yen)

	<Before Correction>	<After Correction>
Total Capital Ratio (International Standard)	15.36%	<u>15.48%</u>
Tier 1 Capital Ratio	12.25%	<u>12.35%</u>
Common Equity Tier 1 Capital Ratio	10.11%	<u>10.19%</u>
Total Capital	¥8,180.3	<u>¥8,180.6</u>
Tier 1 Capital	6,525.3	6,525.3
Common Equity Tier 1 Capital	5,386.5	5,386.5
Risk Weighted Assets	¥53,242.6	<u>¥52,823.7</u>

The former Mizuho Corporate Bank (Consolidated) (As of March 31, 2013) (Billions of yen)

	<Before Correction>	<After Correction>
Total Capital Ratio (International Standard)	13.89%	<u>13.91%</u>
Tier 1 Capital Ratio	11.03%	<u>11.04%</u>
Common Equity Tier 1 Capital Ratio	8.65%	<u>8.66%</u>
Total Capital	¥5,130.0	<u>¥5,130.1</u>
Tier 1 Capital	4,071.3	4,071.3
Common Equity Tier 1 Capital	3,195.0	3,195.0
Risk Weighted Assets	¥36,908.3	<u>¥36,873.8</u>

Status of Mizuho Financial Group's Consolidated Capital Adequacy

Composition of Capital

(2) Composition of Capital, etc.

Page5-11 (a) Composition of Capital Disclosure(International Standard) (Millions of yen)

<Before Correction>

	2014		2013		Basel III Template
		Amounts Excluded under Transitional Arrangements		Amounts Excluded under Transitional Arrangements	
As of March 31,					
Common Equity Tier 1 Capital: Instruments and Reserves (1)					
Total of Items Included in Common Equity Tier 1 Capital: Instruments and Reserves Subject to Phase-out Arrangements	61,593	/	69,685	/	
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	61,593	/	69,685	/	
Common Equity Tier 1 Capital: Instruments and Reserves (A)	5,506,594	/	4,803,820	/	6
Common Equity Tier 1 Capital: Regulatory Adjustments (2)					
Shortfall of Eligible Provisions to Expected Losses	¥838	¥3,080	¥-	¥31,327	12
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)	57,027	228,111	-	248,376	18
Common Equity Tier 1 Capital: Regulatory Adjustments (B)	202,186	/	-	/	28
Common Equity Tier 1 Capital (CET1)					
Common Equity Tier 1 Capital (CET1) ((A)-(B)) (C)	5,304,408	/	4,803,820	/	29
Additional Tier 1 Capital: Regulatory Adjustments					
Total of Items Included in Additional Tier 1 Capital: Regulatory Adjustments Subject to Phase-out Arrangements	79,372	/	112,904	/	
of which: 50% of Excess of Expected Losses Relative to Eligible Reserves by Banks Adopting Internal Ratings-based Approach	1,676	/	16,428	/	
Additional Tier 1 Capital: Regulatory Adjustments (E)	100,750	/	112,904	/	43
Additional Tier 1 Capital (AT1)					
Additional Tier 1 Capital ((D)-(E)) (F)	1,540,326	/	1,683,628	/	44
Tier 1 Capital (T1 = CET1 + AT1)					
Tier 1 Capital (T1 = CET1 + AT1) ((C)+(F)) (G)	6,844,734	/	6,487,449	/	45
Tier 2 Capital: Instruments and Provisions (4)					
Tier 2 Instruments Issued by Subsidiaries and Held by Third Parties (Amount Allowed in Group Tier 2)	8,161	/	3,902	/	48-49
Total of General Allowance for Loan Losses and Eligible Provisions Included in Tier 2	7,051	/	5,080	/	50
of which: General Allowance for Loan Losses	7,051	/	5,080	/	50a
Tier 2 Capital: Instruments and Provisions (H)	1,993,284	/	2,030,535	/	51
Tier 2 Capital: Regulatory Adjustments					
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)	41,748	166,994	-	224,779	54

As of March 31,	2014	2013		Basel III Template
		Amounts Excluded under Transitional Arrangements	Amounts Excluded under Transitional Arrangements	
Total of Items Included in Tier 2 Capital: Regulatory Adjustments Subject to Phase-out Arrangements	140,295	/	173,475	/
of which: Investments in the Capital Banking, Financial and Insurance Entities	138,618	/	157,047	/
of which: 50% of Excess of Expected Losses Relative to Eligible Reserves by Banks Adopting Internal Ratings-based Approach	1,676	/	16,428	/
Tier 2 Capital: Regulatory Adjustments (I)	182,047	/	173,475	/ 57
Tier 2 Capital (T2)				
Tier 2 Capital (T2) ((H)-(I)) (J)	1,811,236	/	1,857,060	/ 58
Total Capital (TC = T1 + T2)				
Total Capital (TC = T1 + T2) ((G) + (J)) (K)	8,655,971	/	8,344,509	/ 59
Risk Weighted Assets (5)				
Total of items Included in Risk Weighted Assets Subject to Phase-out Arrangements	979,441	/	1,190,628	/
of which: Investments in the Capital Banking, Financial and Insurance Entities	526,534	/	663,022	/
Risk Weighted Assets (L)	¥60,287,460	¥ /	¥58,823,585	¥ / 60
Capital Ratio (Consolidated)				
Common Equity Tier 1 Capital ratio (Consolidated) ((C)/(L))	8.79%	/	8.16%	/ 61
Tier 1 Capital Ratio (Consolidated) ((G)/(L))	11.35%	/	11.02%	/ 62
Total Capital ratio (Consolidated) ((K)/(L))	14.35%	/	14.18%	/ 63
Regulatory Adjustments (6)				
Non-Significant Investments in the Capital of Other Financials that are Below the Thresholds for Deduction (Before Risk Weighting)	534,398	/	467,127	/ 72
Provisions Included in Tier 2 Capital: Instruments and Provisions (7)				
Provisions (General Allowance for Loan Losses)	7,051	/	5,080	/ 76
Cap for Inclusion of Provisions in Tier 2 under Internal Ratings-based Approach	280,617	/	277,776	/ 79

<After Correction>

	2014	2013		Basel III Template
		Amounts Excluded under Transitional Arrangements	Amounts Excluded under Transitional Arrangements	
As of March 31,				
Common Equity Tier 1 Capital: Instruments and Reserves (1)				
Total of Items Included in Common Equity Tier 1 Capital: Instruments and Reserves Subject to Phase-out Arrangements	61,593	/	68,282	/
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	61,593	/	68,282	/
Common Equity Tier 1 Capital: Instruments and Reserves (A)	5,506,594	/	4,802,418	/
Common Equity Tier 1 Capital: Regulatory Adjustments (2)				
Shortfall of Eligible Provisions to Expected Losses	¥834	¥3,065	¥-	¥31,284
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)	57,027	228,110	-	248,374
Common Equity Tier 1 Capital: Regulatory Adjustments (B)	202,182	/	-	/
Common Equity Tier 1 Capital (CET1)				
Common Equity Tier 1 Capital (CET1) ((A)-(B)) (C)	5,304,412	/	4,802,418	/
Additional Tier 1 Capital: Regulatory Adjustments				
Total of Items Included in Additional Tier 1 Capital: Regulatory Adjustments Subject to Phase-out Arrangements	79,365	/	112,883	/
of which: 50% of Excess of Expected Losses Relative to Eligible Reserves by Banks Adopting Internal Ratings-based Approach	1,668	/	16,406	/
Additional Tier 1 Capital: Regulatory Adjustments (E)	100,742	/	112,883	/
Additional Tier 1 Capital (AT1)				
Additional Tier 1 Capital ((D)-(E)) (F)	1,540,334	/	1,683,650	/
Tier 1 Capital (T1 = CET1 + AT1)				
Tier 1 Capital (T1 = CET1 + AT1) ((C)+(F)) (G)	6,844,746	/	6,486,068	/
Tier 2 Capital: Instruments and Provisions (4)				
Tier 2 Instruments Issued by Subsidiaries and Held by Third Parties (Amount Allowed in Group Tier 2)	8,161	/	5,305	/
Total of General Allowance for Loan Losses and Eligible Provisions Included in Tier 2	7,051	/	5,081	/
of which: General Allowance for Loan Losses	7,051	/	5,081	/
Tier 2 Capital: Instruments and Provisions (H)	1,993,284	/	2,031,939	/
Tier 2 Capital: Regulatory Adjustments				
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)	41,748	166,993	-	224,777

As of March 31,	2014	2013		Basel III Template
		Amounts Excluded under Transitional Arrangements	Amounts Excluded under Transitional Arrangements	
Total of Items Included in Tier 2 Capital: Regulatory Adjustments Subject to Phase-out Arrangements	140,287	/	173,453	/
of which: Investments in the Capital Banking, Financial and Insurance Entities	138,618	/	157,046	/
of which: 50% of Excess of Expected Losses Relative to Eligible Reserves by Banks Adopting Internal Ratings-based Approach	1,668	/	16,406	/
Tier 2 Capital: Regulatory Adjustments (I)	182,040	/	173,453	/ 57
Tier 2 Capital (T2)				
Tier 2 Capital (T2) ((H)-(I)) (J)	1,811,244	/	1,858,485	/ 58
Total Capital (TC = T1 + T2)				
Total Capital (TC = T1 + T2) ((G) + (J)) (K)	8,655,990	/	8,344,554	/ 59
Risk Weighted Assets (5)				
Total of items Included in Risk Weighted Assets Subject to Phase-out Arrangements	979,439	/	1,190,622	/
of which: Investments in the Capital Banking, Financial and Insurance Entities	526,532	/	663,016	/
Risk Weighted Assets (L)	¥60,274,087	¥ /	¥58,790,617	¥ / 60
Capital Ratio (Consolidated)				
Common Equity Tier 1 Capital ratio (Consolidated) ((C)/(L))	8.80%	/	8.16%	/ 61
Tier 1 Capital Ratio (Consolidated) ((G)/(L))	11.35%	/	11.03%	/ 62
Total Capital ratio (Consolidated) ((K)/(L))	14.36%	/	14.19%	/ 63
Regulatory Adjustments (6)				
Non-Significant Investments in the Capital of Other Financials that are Below the Thresholds for Deduction (Before Risk Weighting)	534,399	/	467,131	/ 72
Provisions Included in Tier 2 Capital: Instruments and Provisions (7)				
Provisions (General Allowance for Loan Losses)	7,051	/	5,081	/ 76
Cap for Inclusion of Provisions in Tier 2 under Internal Ratings-based Approach	280,561	/	277,636	/ 79

(b) Explanation of (a) Composition of Capital Disclosure (Millions of yen)
 Appended Template
 6. Items Associated with Investments in the Capital of Financial Institutions
 Page19 (2) Composition of Capital
 <Before Correction>
 As of March 31,

Composition of Capital Disclosure	2014	2013	Basel III Template
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 10% Threshold)	1,029,919	943,637	
Common Equity Tier 1 Capital	285,139	248,376	18
Tier 2 Capital	208,743	224,779	54
Non-significant Investments in the Capital of Other Financials that are Below the Thresholds for Deduction (Before Risk Weighting)	534,398	467,127	72

<After Correction>

As of March 31,

Composition of Capital Disclosure	2014	2013	Basel III Template
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 10% Threshold)	1,029,919	943,637	
Common Equity Tier 1 Capital	<u>285,138</u>	<u>248,374</u>	18
Tier 2 Capital	<u>208,742</u>	<u>224,777</u>	54
Non-significant Investments in the Capital of Other Financials that are Below the Thresholds for Deduction (Before Risk Weighting)	<u>534,399</u>	<u>467,131</u>	72

7. Minority Interests

Page20 (2) Composition of Capital

<Before Correction>

As of March 31,

Composition of Capital Disclosure	2014	2013	Basel III Template
Tier 2 Instruments Issued by Subsidiaries and Held by Third Parties (Amount Allowed in Group Tier 2)	8,161	3,902	48-49

<After Correction>

As of March 31,

Composition of Capital Disclosure	2014	2013	Basel III Template
Tier 2 Instruments Issued by Subsidiaries and Held by Third Parties (Amount Allowed in Group Tier 2)	8,161	<u>5,305</u>	48-49

Risk-based Capital

Page22 (4)Required Capital by Portfolio Classification (Billions of yen)

As of March 31,	<Before Correction>			
	2014		2013	
	EAD	Required Capital	EAD	Required Capital
Credit Risk	¥180,890.4	¥5,115.7	¥178,644.9	¥5,296.4
Internal Ratings-based Approach	173,746.9	4,530.8	169,424.6	4,712.8
Bank	6,541.3	149.3	6,658.8	159.3
CVA Risk	/	196.1	/	256.3
Market Risk	/	233.5	/	190.3
Standardized Approach	/	62.8	/	74.0
Commodities Risk	/	0.9	/	2.5
Total Required Capital (Consolidated)	/	4,822.9	/	4,705.8

As of March 31,	<After Correction>			
	2014		2013	
	EAD	Required Capital	EAD	Required Capital
Credit Risk	¥180,860.3	¥5,114.7	¥178,556.2	¥5,293.6
Internal Ratings-based Approach	173,716.9	4,530.0	169,335.8	4,710.9
Bank	6,511.3	148.5	6,570.0	157.4
CVA Risk	/	195.8	/	255.4
Market Risk	/	233.5	/	190.5
Standardized Approach	/	62.8	/	74.1
Commodities Risk	/	0.9	/	2.6
Total Required Capital (Consolidated)	¥ /	¥4,821.9	¥ /	¥4,703.2

Credit Risk

Page25-27 (6)Credit Risk Exposure, etc.

Status of Credit Risk Exposure (Billions of yen)

(a)Breakdown by Geographical Area

<Before Correction>				
	As of March 31, 2014		As of March 31, 2013	
	Derivatives	Total	Derivatives	Total
Overseas	2,026.3	41,746.0	2,279.1	39,624.9
Asia	217.4	10,685.3	235.2	8,527.6
North America	528.0	17,137.1	638.3	18,561.7
Total	¥3,088.7	¥168,947.1	¥3,897.5	¥164,704.0

<After Correction>				
	As of March 31, 2014		As of March 31, 2013	
	Derivatives	Total	Derivatives	Total
Overseas	<u>1,996.2</u>	<u>41,716.0</u>	<u>2,190.4</u>	<u>39,536.2</u>
Asia	<u>211.9</u>	<u>10,679.8</u>	<u>203.4</u>	<u>8,495.9</u>
North America	<u>503.5</u>	<u>17,112.5</u>	<u>581.3</u>	<u>18,504.7</u>
Total	¥3,058.7	¥168,917.1	¥3,808.7	¥164,615.3

(b)Breakdown by Industry

<Before Correction>				
	As of March 31, 2014		As of March 31, 2013	
	Derivatives	Total	Derivatives	Total
Finance and Insurance	1,889.8	17,608.8	2,371.6	16,987.1
Total	¥3,088.7	¥168,947.1	¥3,897.5	¥164,704.0

<After Correction>				
	As of March 31, 2014		As of March 31, 2013	
	Derivatives	Total	Derivatives	Total
Finance and Insurance	<u>1,859.8</u>	<u>17,578.8</u>	<u>2,282.9</u>	<u>16,898.4</u>
Total	¥3,058.7	¥168,917.1	¥3,808.7	¥164,615.3

(c)Breakdown by Residual Contractual Maturity

<Before Correction>				
	As of March 31, 2014		As of March 31, 2013	
	Derivatives	Total	Derivatives	Total
Less than One Year	485.8	42,834.8	813.1	47,812.3
Total	¥3,088.7	¥168,947.1	¥3,897.5	¥164,704.0

<After Correction>				
	As of March 31, 2014		As of March 31, 2013	
	Derivatives	Total	Derivatives	Total
Less than One Year	<u>455.7</u>	<u>42,804.8</u>	<u>724.4</u>	<u>47,723.6</u>
Total	¥3,058.7	¥168,917.1	¥3,808.7	¥164,615.3

Status of Exposure to which the Internal Ratings-based Approach is Applied
Page34 (m) Portfolio by Asset Class and Ratings Segment (Corporate, etc.) (Billions of yen, except percentages)
<Before Correction>

As of March 31, 2014									
	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 (%)
Bank	0.34	35.95	/	26.55	6,570.8	3,811.0	2,759.8	397.8	75.00
Investment Grade Zone	0.09	35.89	/	23.10	6,011.2	3,485.2	2,526.0	324.4	75.00
Non-investment Grade Zone	0.93	36.11	/	64.10	547.7	317.0	230.7	73.4	75.00
Default	100.00	59.57	56.39	42.14	11.8	8.7	3.0	-	-
Total	1.06	37.37	/	19.97	¥149,139.3	¥114,496.9	¥34,642.4	¥14,589.6	75.18
Investment Grade Zone	0.04	38.19	/	11.55	127,162.3	95,387.3	31,775.0	12,479.9	75.14
Non-investment Grade Zone	2.40	32.12	/	70.30	20,947.2	18,123.8	2,823.3	2,104.9	75.39
Default	100.00	43.52	40.95	35.23	1,029.8	985.7	44.0	4.7	75.00

As of March 31, 2013									
	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 (%)
Bank	0.38	36.44	/	27.57	6,691.4	3,557.2	3,134.1	330.8	75.00
Investment Grade Zone	0.09	36.34	/	23.99	6,083.0	3,265.6	2,817.3	248.7	75.00
Non-investment Grade Zone	0.93	36.86	/	63.90	594.1	280.7	313.4	82.1	75.00
Default	100.00	64.05	60.97	40.81	14.2	10.8	3.3	-	-
Total	1.39	37.53	/	20.62	¥145,425.6	¥111,164.7	¥34,260.9	¥13,513.2	75.13
Investment Grade Zone	0.04	38.31	/	10.51	122,061.1	90,937.9	31,123.2	11,486.7	75.10
Non-investment Grade Zone	2.66	32.78	/	76.04	21,977.9	18,925.0	3,052.9	2,016.7	75.31
Default	100.00	44.14	41.71	32.86	1,386.5	1,301.7	84.7	9.7	75.00

<After Correction>

As of March 31, 2014

	PD	LGD	EL Default	Risk Weight	EAD (Billions of yen)	On-balance Sheet	Off-balance Sheet	Amount of Undrawn Commitments	Weighted
	(EAD Weighted Average) (%)	(EAD Weighted Average) (%)	(EAD Weighted Average) (%)	(EAD Weighted Average) (%)					Average of Credit Conversion Factor (%)
Bank	0.34	35.94	/	26.53	6,540.7	3,811.0	2,729.7	397.8	75.00
Investment Grade Zone	0.09	35.88	/	23.06	5,981.1	3,485.2	2,495.9	324.4	75.00
Non-investment Grade Zone	0.93	36.11	/	64.10	547.7	317.0	230.7	73.4	75.00
Default	100.00	59.57	56.39	42.14	11.8	8.7	3.0	-	-
Total	1.06	37.37	/	19.97	¥149,109.3	¥114,496.9	¥34,612.3	¥14,589.6	75.18
Investment Grade Zone	0.04	38.19	/	11.55	127,132.2	95,387.3	31,744.9	12,479.9	75.14
Non-investment Grade Zone	2.40	32.12	/	70.30	20,947.2	18,123.8	2,823.3	2,104.9	75.39
Default	100.00	43.52	40.95	35.23	1,029.8	985.7	44.0	4.7	75.00

As of March 31, 2013

	PD	LGD	EL Default	Risk Weight	EAD (Billions of yen)	On-balance Sheet	Off-balance Sheet	Amount of Undrawn Commitments	Weighted
	(EAD Weighted Average) (%)	(EAD Weighted Average) (%)	(EAD Weighted Average) (%)	(EAD Weighted Average) (%)					Average of Credit Conversion Factor (%)
Bank	0.38	36.42	/	27.58	6,602.6	3,557.2	3,045.4	330.8	75.00
Investment Grade Zone	0.09	36.31	/	23.95	5,994.2	3,265.6	2,728.6	248.7	75.00
Non-investment Grade Zone	0.93	36.86	/	63.90	594.1	280.7	313.4	82.1	75.00
Default	100.00	64.05	60.97	40.81	14.2	10.8	3.3	-	-
Total	1.39	37.53	/	20.62	¥145,336.9	¥111,164.7	¥34,172.2	¥13,513.2	75.13
Investment Grade Zone	0.04	38.31	/	10.49	121,972.4	90,937.9	31,034.4	11,486.7	75.10
Non-investment Grade Zone	2.66	32.78	/	76.04	21,977.9	18,925.0	3,052.9	2,016.7	75.31
Default	100.00	44.14	41.71	32.86	1,386.5	1,301.7	84.7	9.7	75.00

<Before Correction>			
For the period from April 1, 2013 through March 31, 2014			
	Estimated Losses (Expected Losses as of March 31, 2013)		
		After Deduction of Reserves	Actual Losses
Bank	12.5	6.5	(1.2)
Total	¥1,003.6	¥322.3	(¥57.4)

<After Correction>			
For the period from April 1, 2013 through March 31, 2014			
	Estimated Losses (Expected Losses as of March 31, 2013)		
		After Deduction of Reserves	Actual Losses
Bank	12.5	6.4	(1.2)
Total	¥1,003.5	¥322.3	(¥57.4)

Counterparty Risk in Derivatives Transactions and Long-settlement Transactions

(10)Status of Counterparty Risk in Derivatives Transactions and Long-settlement Transactions

Page42 (a)Status of Derivatives Transactions and Long-settlement Transactions (Billions of yen)

Derivative Transactions

<Before Correction>			
As of March 31,	2014		2013
	Credit Equivalent Amount	Credit Equivalent Amount	
Standardized Method			
Total	¥223.1		¥284.3

<After Correction>			
As of March 31,	2014		2013
	Credit Equivalent Amount	Credit Equivalent Amount	
Standardized Method			
Total	¥193.0		¥195.6