

Supplementary Materials for the Fiscal Year Ended March 31, 2019
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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2018		As of March 31, 2019	
	Carrying amount	%	Carrying amount	%
National government bonds	13,887,258	46.1	13,674,544	45.7
Local government bonds	119,575	0.4	129,427	0.4
Corporate bonds	1,906,605	6.3	1,956,735	6.5
Public entity bonds	399,483	1.3	418,607	1.4
Domestic stocks	3,696,766	12.3	3,395,945	11.4
Foreign securities	9,942,625	33.0	10,122,795	33.9
Foreign bonds	8,520,524	28.3	8,933,476	29.9
Foreign stocks and other securities	1,422,100	4.7	1,189,319	4.0
Other securities	543,845	1.8	610,282	2.0
Total	30,096,677	100.0	29,889,730	100.0

(2) Securities by Contractual Maturity Date

(millions of yen)

	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2018							
Securities	633,072	1,339,683	1,099,213	1,291,978	3,370,154	22,362,575	30,096,677
National government bonds	178,397	275,514	77,149	380,021	1,135,715	11,840,458	13,887,258
Local government bonds	4,926	26,098	4,150	5,734	20,076	58,589	119,575
Corporate bonds	87,277	232,202	166,433	143,435	331,788	945,468	1,906,605
Domestic stocks	-	-	-	-	-	3,696,766	3,696,766
Foreign securities	316,437	773,639	798,759	739,477	1,795,454	5,518,856	9,942,625
Foreign bonds	311,734	772,340	789,199	724,955	1,759,192	4,163,101	8,520,524
Foreign stocks and other securities	4,702	1,299	9,560	14,521	36,261	1,355,755	1,422,100
Other securities	46,033	32,227	52,720	23,309	87,118	302,435	543,845
Monetary claims bought	2,013	-	3,060	-	-	186,034	191,108
Certificates of deposit	49,995	-	-	-	-	-	49,995
Others	-	-	-	-	-	59,348	59,348
As of March 31, 2019							
Securities	571,899	1,439,737	1,416,762	1,607,610	3,209,364	21,644,357	29,889,730
National government bonds	154,093	117,533	276,096	453,345	1,229,401	11,444,074	13,674,544
Local government bonds	1,716	27,195	5,747	15,073	9,210	70,484	129,427
Corporate bonds	99,421	175,236	207,558	207,202	212,166	1,055,149	1,956,735
Domestic stocks	-	-	-	-	-	3,395,945	3,395,945
Foreign securities	295,102	1,062,532	868,594	891,096	1,560,423	5,445,046	10,122,795
Foreign bonds	290,829	1,061,628	848,430	860,939	1,520,199	4,351,449	8,933,476
Foreign stocks and other securities	4,273	903	20,164	30,156	40,224	1,093,597	1,189,319
Other securities	21,565	57,239	58,764	40,893	198,161	233,657	610,282
Monetary claims bought	-	1,307	3,354	3,590	6,407	184,532	199,193
Certificates of deposit	69,995	-	-	-	-	-	69,995
Others	-	-	-	-	-	24,747	24,747

Note: The table above includes assets which are treated as securities in accordance with the "Accounting Standard for Financial Instruments" (Accounting Standards Board of Japan (ASBJ) Statement No.10).

(3) Domestic Stocks by Industry

(millions of yen)

	As of March 31, 2018		As of March 31, 2019	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	1,291	0.0	1,335	0.0
Mining	200	0.0	552	0.0
Construction	123,115	3.3	115,051	3.4
Manufacturing industries				
Food products	228,596	6.2	207,215	6.1
Textiles and clothing	34,907	0.9	26,342	0.8
Pulp and paper	3,772	0.1	3,565	0.1
Chemicals	208,605	5.6	189,937	5.6
Medical supplies	67,519	1.8	65,930	1.9
Oil and coal products	6,386	0.2	3,913	0.1
Rubber products	28,554	0.8	24,760	0.7
Glass and stone products	113,081	3.1	98,892	2.9
Steel	58,817	1.6	48,609	1.4
Non-steel metals	19,063	0.5	15,415	0.5
Metal products	45,837	1.2	35,345	1.0
Machinery	247,753	6.7	190,797	5.6
Electric appliances	671,531	18.2	573,859	16.9
Transportation vehicles	219,804	5.9	183,591	5.4
Precision instruments	140,598	3.8	157,847	4.6
Others	68,856	1.9	68,430	2.0
Electric and gas utilities	103,212	2.8	123,635	3.6
Transportation and communications industries				
Ground transportation	323,356	8.7	378,360	11.1
Water transportation	52	0.0	45	0.0
Air transportation	6,313	0.2	4,904	0.1
Warehouses	5,150	0.1	4,474	0.1
Telecommunications	100,913	2.7	95,870	2.8
Commerce				
Wholesale	154,385	4.2	133,503	3.9
Retail	131,832	3.6	111,988	3.3
Financial industries				
Banks	290,914	7.9	233,134	6.9
Security and trading companies	1,307	0.0	283	0.0
Insurance	21,774	0.6	3,331	0.1
Other	26,629	0.7	27,325	0.8
Real estate	19,779	0.5	18,442	0.5
Service	222,847	6.0	249,252	7.3
Total	3,696,766	100.0	3,395,945	100.0

Note: Industry categories above are based on classification by Securities Identification Code Committee.

2. Loans (General Account)

(1) Loans by Contractual Maturity Dates

(millions of yen)

	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2018							
Floating-rate loans	7,762	5,560	35,559	10,311	6,731	74,601	140,526
Fixed-rate loans	321,793	282,068	384,969	350,956	345,141	378,520	2,063,449
Total	329,555	287,629	420,528	361,268	351,872	453,122	2,203,976
As of March 31, 2019							
Floating-rate loans	425	9,106	20,497	7,084	2,618	87,180	126,912
Fixed-rate loans	292,448	312,130	372,426	263,580	304,030	336,246	1,880,863
Total	292,873	321,236	392,924	270,665	306,649	423,427	2,007,776

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2018		As of March 31, 2019	
			%		%
Large corporations	Number of borrowers	223	67.6	213	66.1
	Amount of loans	1,604,877	84.9	1,478,341	86.0
Medium-sized corporations	Number of borrowers	9	2.7	7	2.2
	Amount of loans	3,908	0.2	4,607	0.3
Small-sized corporations	Number of borrowers	98	29.7	102	31.7
	Amount of loans	281,689	14.9	236,564	13.8
Total	Number of borrowers	330	100.0	322	100.0
	Amount of loans	1,890,475	100.0	1,719,513	100.0

Note: 1. Categorization by company size is based on the following criteria:

- (1) Large corporations include corporations with paid-in capital of at least ¥1 billion and more than 300 employees (more than 50 employees in the case of retailers and restaurants; more than 100 employees in the case of service companies and wholesalers).
- (2) Medium-sized corporations include corporations with paid-in capital of more than ¥300 million and less than ¥1 billion (more than ¥50 million and less than ¥1 billion in the case of retailers, restaurants and service companies; more than ¥100 million and less than ¥1 billion in the case of wholesalers) and more than 300 employees (more than 50 employees in the case of retailers and restaurants; more than 100 employees in the case of service companies and wholesalers).
- (3) Small corporations include all other corporations.

2. Number of borrowers does not equal the number of loan transactions.

(3) Loans by Collateral Type

(millions of yen)

	As of March 31, 2018		As of March 31, 2019	
	Carrying amount	%	Carrying amount	%
Secured loans	10,993	0.5	13,212	0.7
Stocks and other securities	9,644	0.4	11,571	0.6
Real and personal estate	1,152	0.1	1,640	0.1
Others	196	0.0	-	-
Guarantees	63,820	2.9	132,224	6.6
Unsecured loans	2,128,719	96.6	1,862,339	92.8
Others	442	0.0	-	-
Total loans	2,203,976	100.0	2,007,776	100.0
Subordinated loans	286,364	13.0	232,663	11.6

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2018		As of March 31, 2019	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	335,034	15.2	325,358	16.2
Foodstuffs and beverages	42,666	1.9	43,029	2.1
Textile products	2,873	0.1	2,956	0.1
Lumber and wood products	200	0.0	500	0.0
Pulp, paper and paper products	10,596	0.5	10,680	0.5
Printing	12,538	0.6	12,518	0.6
Chemical and allied products	19,776	0.9	21,047	1.0
Petroleum refining	12,260	0.6	10,260	0.5
Ceramic, stone and clay products	29,338	1.3	29,168	1.5
Iron and steel	68,000	3.1	79,550	4.0
Non-ferrous metals and products	6,258	0.3	5,902	0.3
Fabricated metal products	504	0.0	958	0.0
General-purpose and production- and business-oriented machinery	35,078	1.6	24,199	1.2
Electrical machinery equipment and supplies	69,678	3.2	60,087	3.0
Transportation equipment	15,811	0.7	15,331	0.8
Miscellaneous manufacturing industries	9,452	0.4	9,167	0.5
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	10,212	0.5	8,852	0.4
Electricity, gas, heat supply and water	459,096	20.8	434,447	21.6
Information and communications	60,566	2.7	41,266	2.1
Transport and postal activities	248,850	11.3	249,361	12.4
Wholesale trade	398,969	18.1	328,398	16.4
Retail trade	11,137	0.5	9,694	0.5
Finance and insurance	368,454	16.7	293,218	14.6
Real estate	120,239	5.5	138,663	6.9
Goods rental and leasing	104,476	4.7	102,091	5.1
Scientific research, professional and technical services	844	0.0	200	0.0
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	3,805	0.2	3,831	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	150	0.0	1,150	0.1
Other services	3,690	0.2	3,204	0.2
Local governments	23,809	1.1	21,448	1.1
Individuals	442	0.0	-	-
Others	200	0.0	133	0.0
Total domestic	2,149,978	97.5	1,961,319	97.7
Foreign				
Governments	-	-	-	-
Financial institutions	11,544	0.5	8,544	0.4
Commercial and industrial	42,453	1.9	37,912	1.9
Total foreign	53,998	2.5	46,456	2.3
Total	2,203,976	100.0	2,007,776	100.0

Note: 1. Policy loans are excluded.

2. Domestic industry categories above are based on classification used by Bank of Japan in survey of loans.

3. Foreign Investments (General Account)

(1) Breakdown of Investment by Asset Category

A. Assets denominated in foreign currency

(millions of yen)

	As of March 31, 2018		As of March 31, 2019	
	Carrying amount	%	Carrying amount	%
Foreign bonds	7,670,095	70.3	8,132,626	74.7
Foreign stocks	854,472	7.8	785,620	7.2
Cash, cash equivalents and other assets	413,569	3.8	212,957	2.0
Sub-total	8,938,137	82.0	9,131,204	83.8

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2018		As of March 31, 2019	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	301,575	2.8	290,596	2.7
Sub-total	301,575	2.8	290,596	2.7

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2018		As of March 31, 2019	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	36,545	0.3	29,942	0.3
Foreign bonds and others	1,627,922	14.9	1,439,637	13.2
Sub-total	1,664,467	15.3	1,469,579	13.5

D. Total

(millions of yen)

	As of March 31, 2018		As of March 31, 2019	
	Carrying amount	%	Carrying amount	%
Foreign investments	10,904,181	100.0	10,891,380	100.0

Note: Assets swapped into yen are assets whose settlement amounts are fixed into yen by foreign currency forward contracts and other agreements and which are reported in the yen amounts on the balance sheets.

(2) Foreign Currency-Denominated Assets by Currency

(millions of yen)

	As of March 31, 2018		As of March 31, 2019	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,665,738	52.2	4,699,602	51.5
Euro	2,236,863	25.0	2,353,535	25.8
Australian dollar	655,013	7.3	598,275	6.6
British pound	269,558	3.0	304,560	3.3
Mexican peso	138,580	1.6	236,425	2.6
New Zealand dollar	208,633	2.3	170,931	1.9
Polish zloty	192,438	2.2	160,308	1.8
Total (including others not listed above)	8,938,137	100.0	9,131,204	100.0

(3) Investments by Region

(millions of yen)

	Foreign securities						Loans to borrowers located outside Japan	
			Bonds		Stocks and other securities			
	Carrying amount	%	Carrying amount	%	Carrying amount	%	Carrying amount	%
As of March 31, 2018								
North America	4,019,420	40.4	3,644,056	42.8	375,364	26.4	9,731	18.0
Europe	3,168,884	31.9	2,936,942	34.5	231,941	16.3	11,112	20.6
Oceania	814,234	8.2	775,313	9.1	38,921	2.7	5,000	9.3
Asia	255,259	2.6	121,359	1.4	133,899	9.4	2,130	3.9
Latin America	1,493,860	15.0	852,399	10.0	641,461	45.1	26,024	48.2
Middle East	18,126	0.2	18,126	0.2	-	-	-	-
Africa	21,610	0.2	21,099	0.2	511	0.0	-	-
International organizations	151,228	1.5	151,228	1.8	-	-	-	-
Total	9,942,625	100.0	8,520,524	100.0	1,422,100	100.0	53,998	100.0
As of March 31, 2019								
North America	4,192,980	41.4	3,892,340	43.6	300,640	25.3	8,864	19.1
Europe	3,263,628	32.2	3,020,627	33.8	243,001	20.4	5,464	11.8
Oceania	726,696	7.2	687,722	7.7	38,974	3.3	5,000	10.8
Asia	291,551	2.9	174,600	2.0	116,950	9.8	1,255	2.7
Latin America	1,500,896	14.8	1,011,520	11.3	489,375	41.1	25,872	55.7
Middle East	178	0.0	-	-	178	0.0	-	-
Africa	198	0.0	-	-	198	0.0	-	-
International organizations	146,665	1.4	146,665	1.6	-	-	-	-
Total	10,122,795	100.0	8,933,476	100.0	1,189,319	100.0	46,456	100.0

Note: Categorization of region is generally based on nationalities of issuers or borrowers.

4. Fair Value Information on Derivative Transactions (General Account)

(1) Gains and losses on derivatives (Hedge-Accounting-Applied and Not-Applied)

(millions of yen)

	As of March 31, 2018						As of March 31, 2019					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(12,843)	178,877	(24)	-	-	166,008	13,289	(5,068)	-	-	-	8,220
Hedge accounting not applied	(8,379)	(5,452)	(968)	(453)	639	(14,613)	(8,118)	(14,724)	(6,842)	5,255	78	(24,350)
Total	(21,223)	173,424	(993)	(453)	639	151,394	5,170	(19,792)	(6,842)	5,255	78	(16,130)

Note: Regarding the table above, following figures are reported in the statements of earnings:

As of March 31, 2018: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 162,282 million yen, and stock-related, loss of 24 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 14,613 million yen), totaling gain of 147,643 million yen.

As of March 31, 2019: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 12,770 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 24,350 million yen), totaling loss of 37,121 million yen.

(2) Fair value information (Hedge-Accounting-Not-Applied)

① Interest-related transactions

(millions of yen)

	As of March 31, 2018				As of March 31, 2019			
	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Over-the-counter transactions								
Yen interest rate swaps								
Receipts fixed, payments floating	121,000	121,000	986	986	31,000	31,000	805	805
Receipts floating, payments fixed	61,000	34,000	(2)	(2)	62,000	46,000	(849)	(849)
Foreign currency interest rate swaps								
Receipts floating, payments fixed	-	-	-	-	114,319	58,824	(1,549)	(1,549)
Yen interest rate swaption								
Sold								
Receipts fixed, payments floating	10,000	-	-	-	-	-	-	-
[19]	[19]	[-]	19	(0)	[-]	[-]	-	-
Receipts floating, payments fixed	10,000	-	-	-	-	-	-	-
[39]	[39]	[-]	0	38	[-]	[-]	-	-
Bought								
Receipts floating, payments fixed	1,130,000	705,000	2,268	(9,401)	1,430,000	1,270,000	761	(6,524)
[11,670]	[11,670]	[4,579]			[7,285]	[6,064]		
Total				(8,379)				(8,118)

Note: 1. Figures in [] are option premiums which are included in the balance sheets.

2. Fair value for swaps, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".

(Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
As of March 31, 2018							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	21,000	100,000	121,000
Average fixed rate (receipt)	-	-	-	-	0.25	0.67	0.60
Average floating rate (payment)	-	-	-	-	0.02	(0.00)	0.00
Notional amount (receipts floating, payments fixed)	27,000	16,000	10,000	-	-	8,000	61,000
Average fixed rate (payment)	(0.13)	(0.14)	0.09	-	-	0.82	0.03
Average floating rate (receipt)	0.01	0.00	0.02	-	-	0.01	0.01
Foreign currency interest rate swaps							
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	-	-
Average fixed rate (payment)	-	-	-	-	-	-	-
Average floating rate (receipt)	-	-	-	-	-	-	-
Total	27,000	16,000	10,000	-	21,000	108,000	182,000
As of March 31, 2019							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	21,000	10,000	31,000
Average fixed rate (receipt)	-	-	-	-	0.25	0.64	0.37
Average floating rate (payment)	-	-	-	-	0.00	0.01	0.01
Notional amount (receipts floating, payments fixed)	16,000	-	32,000	-	-	14,000	62,000
Average fixed rate (payment)	(0.14)	-	0.03	-	-	0.69	0.14
Average floating rate (receipt)	0.01	-	(0.00)	-	-	0.01	0.00
Foreign currency interest rate swaps							
Notional amount (receipts floating, payments fixed)	55,495	55,495	-	-	-	3,329	114,319
Average fixed rate (payment)	2.92	2.96	-	-	-	3.00	2.94
Average floating rate (receipt)	2.61	2.61	-	-	-	2.72	2.61
Total	71,495	55,495	32,000	-	21,000	27,329	207,319

② Currency-related transactions

(millions of yen)

	As of March 31, 2018			As of March 31, 2019		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold						
U.S. dollar	2,486,021	19,645	19,645	1,396,821	(3,796)	(3,796)
Euro	1,185,073	1,876	1,876	548,856	(5,787)	(5,787)
Australian dollar	739,523	9,606	9,606	415,446	1,820	1,820
British pound	260,895	6,061	6,061	99,060	628	628
Canadian dollar	29,672	308	308	27,726	(732)	(732)
Others	81,880	803	803	13,979	17	17
Others	188,975	989	989	291,752	256	256
Bought						
U.S. dollar	2,390,220	(29,000)	(29,000)	959,220	(1,237)	(1,237)
Euro	1,131,508	(7,486)	(7,486)	466,740	2,126	2,126
Australian dollar	805,963	(17,312)	(17,312)	243,773	(3,310)	(3,310)
Canadian dollar	207,906	(3,152)	(3,152)	8,142	(42)	(42)
British pound	57,305	(290)	(290)	3,606	-	-
Others	11,133	(30)	(30)	-	-	-
Others	176,402	(728)	(728)	236,956	(11)	(11)
Currency options						
Sold						
Put	251,112			100,900		
[11,351]		9,466	1,885	[2,914]	276	2,638
U.S. dollar	251,112			100,900		
[11,351]		9,466	1,885	[2,914]	276	2,638
Bought						
Call	10,076			-		
[-]		-	-	[-]	-	-
U.S. dollar	10,076			-		
[-]		-	-	[-]	-	-
Put	719,375			821,224		
[14,112]		16,130	2,017	[16,676]	4,348	(12,327)
U.S. dollar	708,956			779,801		
[14,059]		16,130	2,070	[16,223]	3,968	(12,255)
British pound	10,418			41,422		
[53]		-	(53)	[452]	379	(72)
Total			(5,452)			(14,724)

- Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Forward exchange rates are used for exchange rates as of period ends.
3. Fair value for forward contracts, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".
4. There were no transactions with a maturity of more than one year in the table above.

③ Stock-related transactions

(millions of yen)

	As of March 31, 2018			As of March 31, 2019		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index options						
Bought						
Put	149,967 [4,391]	3,538	(853)	150,000 [6,363]	1,625	(4,738)
Foreign currency-denominated stock index options						
Bought						
Put	49,761 [1,394]	1,278	(115)	59,028 [2,280]	177	(2,103)
Total			(968)			(6,842)

Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Fair value for futures, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".
3. There were no transactions with maturity of more than one year in the table above.

④ Bond-related transactions

(millions of yen)

	As of March 31, 2018			As of March 31, 2019		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	16,603	18	18	48,974	(74)	(74)
Foreign currency-denominated bond futures						
Sold	467,001	(5,904)	(5,904)	271,908	(3,705)	(3,705)
Bought	527,241	5,431	5,431	380,803	8,423	8,423
Foreign currency-denominated bond future options						
Bought						
Call	50,995 [351]	531	179	- [-]	-	-
Put	50,995 [298]	39	(258)	- [-]	-	-
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	80,181	(512)	(512)	5,814	(51)	(51)
Bought	108,853	277	277	26,979	209	209
Yen bond OTC options						
Sold						
Call	4,977 [29]	41	(12)	40,490 [34]	58	(24)
Put	92,197 [422]	274	147	173,973 [252]	59	193
Bought						
Call	92,197 [269]	458	189	173,973 [192]	519	326
Put	4,977 [44]	36	(8)	40,490 [43]	1	(41)
Total			(453)			5,255

Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Fair value for futures and forward contracts, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".
3. There were no transactions with maturity of more than one year in the table above.

⑤ Others

(millions of yen)

	As of March 31, 2018				As of March 31, 2019			
	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Over-the-counter transactions								
Credit default swaps								
Protection sold	32,000	29,000	617	617	24,000	11,500	208	208
Protection bought	1,000	1,000	22	22	5,800	5,800	(130)	(130)
Total				639				78

Note: Fair value is shown in "Gains (losses)".

(3) Fair value information (Hedge-Accounting-Applied)

① Interest-related transactions

(millions of yen)

Type of hedge accounting	Type of hedge	Hedged items	As of March 31, 2018				As of March 31, 2019			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Deferral hedge	Yen interest rate swaps Receipts fixed, payments floating	Loans	4,000	4,000	(7)	(7)	14,450	14,450	116	116
	Receipts fixed, payments floating	Insurance liabilities	600,000	600,000	(10,484)	(10,484)	700,000	700,000	15,672	15,672
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	Loans	16,800	15,300	137	137	15,300	15,300	203	203
	Receipts floating, payments fixed	Loans payable	283,000	283,000	(2,489)	(2,489)	283,000	283,000	(2,703)	(2,703)
Total						(12,843)				13,289

Note: Fair value is shown in "Gains (losses)".

(Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
As of March 31, 2018							
Yen notional amount (receipts fixed, payments floating)	1,500	3,000	8,000	6,000	2,300	600,000	620,800
Average fixed rate (receipt)	0.37	0.46	0.04	(0.02)	1.19	0.43	0.42
Average floating rate (payment)	0.01	(0.02)	0.03	(0.00)	0.07	0.01	0.01
Yen notional amount (receipts floating, payments fixed)	-	139,000	144,000	-	-	-	283,000
Average fixed rate (payment)	-	0.28	0.42	-	-	-	0.35
Average floating rate (receipt)	-	0.12	0.12	-	-	-	0.12
Total	1,500	142,000	152,000	6,000	2,300	600,000	903,800
As of March 31, 2019							
Yen notional amount (receipts fixed, payments floating)	-	7,000	10,450	2,300	10,000	700,000	729,750
Average fixed rate (receipt)	-	0.17	0.04	1.19	0.10	0.47	0.45
Average floating rate (payment)	-	(0.01)	0.03	0.07	(0.08)	0.00	0.00
Yen notional amount (receipts floating, payments fixed)	-	139,000	144,000	-	-	-	283,000
Average fixed rate (payment)	-	0.28	0.42	-	-	-	0.35
Average floating rate (receipt)	-	0.13	0.13	-	-	-	0.13
Total	-	146,000	154,450	2,300	10,000	700,000	1,012,750

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2018				As of March 31, 2019				
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	
Deferral hedge	Currency swaps	Foreign currency-denominated bonds	273,422	250,038	16,595	16,595	256,613	212,995	7,701	7,701	
	U.S. dollar		199,735	176,351	17,303	17,303	181,959	149,098	5,178	5,178	
	Euro		61,568	61,568	(1,226)	(1,226)	62,543	51,786	1,720	1,720	
	British pound		12,119	12,119	517	517	12,110	12,110	803	803	
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds									
	Sold		5,252,956	-	163,366	163,366	4,970,497	-	(12,710)	(12,710)	
	U.S. dollar		2,792,212	-	100,027	100,027	2,408,422	-	(34,423)	(34,423)	
	Euro		1,422,032	-	28,035	28,035	1,591,097	-	26,561	26,561	
	Australian dollar		360,649	-	15,883	15,883	341,336	-	(1,842)	(1,842)	
	British pound		132,251	-	2,504	2,504	141,192	-	(3,380)	(3,380)	
	Canadian dollar		112,785	-	7,260	7,260	62,405	-	(36)	(36)	
	Others		433,024	-	9,654	9,654	426,043	-	409	409	
	Bought		118,466	-	(2,217)	(2,217)	16,165	-	(59)	(59)	
	U.S. dollar		118,253	-	(2,214)	(2,214)	15,458	-	(53)	(53)	
	Euro		83	-	(1)	(1)	341	-	(5)	(5)	
	Australian dollar		-	-	-	-	291	-	(0)	(0)	
	British pound		62	-	(0)	(0)	-	-	-	-	
	Others		67	-	(1)	(1)	73	-	(0)	(0)	
	Currency options										
	Sold										
	Call		93,057	-	-	-	-	-	-	-	-
	U.S. dollar		[1,686]	[-]	824	861	[-]	[-]	-	-	-
	Bought		93,057	-	-	-	-	-	-	-	-
	Put		[1,686]	[-]	1,958	271	[-]	[-]	-	-	-
U.S. dollar	93,057	-	-	-	-	-	-	-	-		
	[1,686]	[-]	1,958	271	[-]	[-]	-	-	-		
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits									
	Sold		262,693	-	-	-	252,646	-	-	-	
	U.S. dollar		32,904	-	-	-	103,525	-	-	-	
	Australian dollar		119,405	-	-	-	79,522	-	-	-	
	Others		110,383	-	-	-	69,597	-	-	-	
	Currency swaps		476,277	476,277	-	-	476,277	476,277	-	-	
	U.S. dollar		476,277	476,277	-	-	476,277	476,277	-	-	
	Currency swaps		38,081	38,081	-	-	37,142	33,598	-	-	
	U.S. dollar		32,116	32,116	-	-	31,178	27,633	-	-	
	Euro		5,964	5,964	-	-	5,964	5,964	-	-	
Total									178,877	(5,068)	

Note: 1. Figures in [] are option premiums which are included in the balance sheets.

2. Forward exchange rates are used for exchange rates as of period end.

3. Each of currency forward contracts and currency swaps other than those which deferral hedge method or fair value hedge method is applied to is recorded as the combined amount of such currency forward contract or currency swap and its corresponding hedged item (foreign currency-denominated term deposit, foreign currency-denominated bond payable and foreign currency-denominated loan). Therefore, the fair value of such hedging instruments is included in the fair value of such foreign currency-denominated term deposits, foreign currency-denominated bonds payable and foreign currency-denominated loans.

4. Fair value for forward contracts and currency swaps, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)", except for those to which Note 3 is applied.

③ Stock-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2018				As of March 31, 2019			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Fair value hedge	Equity forward contract Sold	Domestic	9,559	-	(24)	(24)	-	-	-	-
Total						(24)				-

Note: Fair value is shown in "Gains (losses)".

The Company held no derivative transactions other than ①, ② and ③ as of March 31, 2018 or March 31, 2019.

Therefore no information for ④ Bond-related transactions and ⑤ Others is provided in the report.