

Supplementary Materials for the Six Months Ended September 30, 2020

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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2020		As of September 30, 2020	
	Carrying amount	%	Carrying amount	%
National government bonds	13,698,904	46.2	14,109,228	44.0
Local government bonds	129,433	0.4	120,000	0.4
Corporate bonds	2,042,503	6.9	2,153,963	6.7
Public entity bonds	414,124	1.4	391,936	1.2
Domestic stocks	2,786,892	9.4	3,192,727	10.0
Foreign securities	10,073,956	34.0	11,819,135	36.9
Foreign bonds	9,088,395	30.7	10,498,381	32.7
Foreign stocks and other securities	985,560	3.3	1,320,753	4.1
Other securities	896,944	3.0	667,723	2.1
Total	29,628,634	100.0	32,062,778	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, 2020							
Securities	586,329	1,101,503	1,444,372	2,251,872	3,520,952	20,723,604	29,628,634
National government bonds	74,467	22,774	250,094	734,136	1,504,395	11,113,036	13,698,904
Local government bonds	23,981	4,267	4,820	17,769	2,913	75,680	129,433
Corporate bonds	95,622	163,504	227,448	227,484	179,534	1,148,909	2,042,503
Domestic stocks	-	-	-	-	-	2,786,892	2,786,892
Foreign securities	379,004	889,591	911,662	1,203,671	1,306,577	5,383,449	10,073,956
Foreign bonds	376,404	882,767	895,198	1,158,912	1,245,286	4,529,824	9,088,395
Foreign stocks and other securities	2,599	6,824	16,464	44,758	61,290	853,624	985,560
Other securities	13,254	21,365	50,345	68,811	527,531	215,636	896,944
Monetary claims bought	-	3,352	1,037	22,823	13,991	179,941	221,147
Certificates of deposit	110,994	-	-	-	-	-	110,994
Others	-	-	-	-	-	34,274	34,274
As of September 30, 2020							
Securities	630,395	1,115,099	1,568,873	2,601,446	3,041,167	23,105,795	32,062,778
National government bonds	12,045	66,225	292,537	830,410	1,508,995	11,399,013	14,109,228
Local government bonds	17,489	5,074	5,793	13,051	2,910	75,680	120,000
Corporate bonds	80,767	186,247	248,154	262,200	151,315	1,225,277	2,153,963
Domestic stocks	-	-	-	-	-	3,192,727	3,192,727
Foreign securities	508,296	855,407	931,997	1,431,981	1,133,141	6,958,309	11,819,135
Foreign bonds	505,633	842,775	905,519	1,395,272	1,060,231	5,788,949	10,498,381
Foreign stocks and other securities	2,663	12,632	26,478	36,708	72,910	1,169,360	1,320,753
Other securities	11,796	2,143	90,389	63,803	244,803	254,786	667,723
Monetary claims bought	-	3,351	19,213	26,132	12,974	184,481	246,153
Certificates of deposit	50,998	-	-	-	-	-	50,998
Others	-	-	-	-	-	37,635	37,635

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, 2020		As of September 30, 2020	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	716	0.0	681	0.0
Mining	200	0.0	200	0.0
Construction	98,486	3.5	107,189	3.4
Manufacturing industries				
Food products	172,860	6.2	182,284	5.7
Textiles and clothing	19,433	0.7	18,552	0.6
Pulp and paper	2,949	0.1	3,164	0.1
Chemicals	164,130	5.9	186,511	5.8
Medical supplies	68,347	2.5	88,039	2.8
Oil and coal products	2,576	0.1	2,695	0.1
Rubber products	18,058	0.6	19,014	0.6
Glass and stone products	79,927	2.9	92,789	2.9
Steel	23,138	0.8	24,685	0.8
Non-steel metals	9,865	0.4	10,791	0.3
Metal products	27,248	1.0	36,060	1.1
Machinery	178,284	6.4	211,934	6.6
Electric appliances	479,729	17.2	581,742	18.2
Transportation vehicles	141,022	5.1	156,653	4.9
Precision instruments	149,300	5.4	184,977	5.8
Others	59,452	2.1	60,470	1.9
Electric and gas utilities	91,894	3.3	95,673	3.0
Transportation and communications industries				
Ground transportation	281,543	10.1	272,719	8.5
Water transportation	32	0.0	37	0.0
Air transportation	3,169	0.1	3,043	0.1
Warehouses	3,953	0.1	4,401	0.1
Telecommunications	52,364	1.9	71,412	2.2
Commerce				
Wholesale	108,226	3.9	122,907	3.8
Retail	93,903	3.4	110,430	3.5
Financial industries				
Banks	162,225	5.8	184,497	5.8
Security and trading companies	218	0.0	253	0.0
Insurance	3,724	0.1	4,147	0.1
Other	23,670	0.8	27,934	0.9
Real estate	17,826	0.6	15,051	0.5
Service	248,411	8.9	311,778	9.8
Total	2,786,892	100.0	3,192,727	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, 2020							
Floating-rate loans	4,251	25,670	18,312	9,774	1,713	306,184	365,906
Fixed-rate loans	253,671	357,475	361,668	329,174	232,174	318,468	1,852,631
Total	257,922	383,146	379,980	338,948	233,887	624,652	2,218,538
As of September 30, 2020							
Floating-rate loans	1,578	23,128	36,918	14,309	4,073	300,273	380,282
Fixed-rate loans	290,787	361,943	322,878	316,526	245,474	364,041	1,901,652
Total	292,366	385,071	359,797	330,836	249,547	664,314	2,281,934

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2020		As of September 30, 2020	
			%		%
Large corporations	Number of borrowers	215	64.2	214	63.9
	Amount of loans	1,636,633	84.2	1,709,547	84.4
Medium-sized corporations	Number of borrowers	7	2.1	7	2.1
	Amount of loans	4,038	0.2	4,276	0.2
Small-sized corporations	Number of borrowers	113	33.7	114	34.0
	Amount of loans	302,872	15.6	311,807	15.4
Total	Number of borrowers	335	100.0	335	100.0
	Amount of loans	1,943,544	100.0	2,025,632	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, 2020		As of September 30, 2020	
	Carrying amount	%	Carrying amount	%
Secured loans	2,406	0.1	2,693	0.1
Stocks and other securities	950	0.0	1,070	0.0
Real and personal estate	1,455	0.1	1,623	0.1
Others	-	-	-	-
Guarantees	119,612	5.4	93,054	4.1
Unsecured loans	2,096,520	94.5	2,186,186	95.8
Others	-	-	-	-
Total loans	2,218,538	100.0	2,281,934	100.0
Subordinated loans	213,410	9.6	231,906	10.2

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2020		As of September 30, 2020	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	276,090	12.4	278,338	12.2
Foodstuffs and beverages	40,407	1.8	40,234	1.8
Textile products	1,673	0.1	1,781	0.1
Lumber and wood products	500	0.0	500	0.0
Pulp, paper and paper products	10,660	0.5	10,530	0.5
Printing	12,502	0.6	22,500	1.0
Chemical and allied products	26,771	1.2	30,036	1.3
Petroleum refining	8,860	0.4	8,860	0.4
Ceramic, stone and clay products	19,022	0.9	18,909	0.8
Iron and steel	82,547	3.7	71,246	3.1
Non-ferrous metals and products	4,626	0.2	4,373	0.2
Fabricated metal products	961	0.0	1,012	0.0
General-purpose and production- and business-oriented machinery	20,391	0.9	19,954	0.9
Electrical machinery equipment and supplies	20,534	0.9	20,504	0.9
Transportation equipment	17,589	0.8	19,417	0.9
Miscellaneous manufacturing industries	9,042	0.4	8,479	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	9,260	0.4	9,359	0.4
Electricity, gas, heat supply and water	447,376	20.2	450,235	19.7
Information and communications	47,786	2.2	58,380	2.6
Transport and postal activities	251,547	11.3	263,093	11.5
Wholesale trade	300,862	13.6	304,359	13.3
Retail trade	12,505	0.6	13,019	0.6
Finance and insurance	554,499	25.0	587,141	25.7
Real estate	141,549	6.4	140,630	6.2
Goods rental and leasing	98,872	4.5	97,073	4.3
Scientific research, professional and technical services	200	0.0	200	0.0
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	4,623	0.2	3,687	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	1,000	0.0	2,246	0.1
Other services	2,819	0.1	2,566	0.1
Local governments	19,088	0.9	17,907	0.8
Individuals	-	-	-	-
Others	66	0.0	-	-
Total domestic	2,168,147	97.7	2,228,238	97.6
Foreign				
Governments	3,304	0.1	3,774	0.2
Financial institutions	5,000	0.2	-	-
Commercial and industrial	42,086	1.9	49,921	2.2
Total foreign	50,391	2.3	53,695	2.4
Total	2,218,538	100.0	2,281,934	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, 2020		As of September 30, 2020	
	Carrying amount	%	Carrying amount	%
Foreign bonds	8,287,407	73.4	9,666,006	76.3
Foreign stocks	643,359	5.7	974,033	7.7
Cash, cash equivalents and other assets	640,851	5.7	290,156	2.3
Sub-total	9,571,618	84.8	10,930,197	86.3

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2020		As of September 30, 2020	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	272,311	2.4	269,048	2.1
Sub-total	272,311	2.4	269,048	2.1

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2020		As of September 30, 2020	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	30,043	0.3	26,972	0.2
Foreign bonds and others	1,412,739	12.5	1,439,359	11.4
Sub-total	1,442,783	12.8	1,466,331	11.6

D. Total

(millions of yen)

	As of March 31, 2020		As of September 30, 2020	
	Carrying amount	%	Carrying amount	%
Foreign investments	11,286,713	100.0	12,665,576	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, 2020		As of September 30, 2020	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,651,934	48.6	5,676,129	51.9
Euro	2,637,312	27.6	2,309,843	21.1
Australian dollar	699,244	7.3	1,090,437	10.0
Canadian dollar	215,930	2.3	450,310	4.1
British pound	302,948	3.2	307,458	2.8
Chinese yuan	209,548	2.2	226,281	2.1
Polish zloty	170,873	1.8	172,404	1.6
Total (including others not listed above)	9,571,618	100.0	10,930,197	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, 2020								
North America	4,147,818	41.2	3,916,856	43.1	230,962	23.4	6,258	12.4
Europe	3,399,520	33.7	3,079,499	33.9	320,021	32.5	12,555	24.9
Oceania	739,451	7.3	709,931	7.8	29,520	3.0	8,304	16.5
Asia	411,998	4.1	310,903	3.4	101,095	10.3	2,308	4.6
Latin America	1,216,710	12.1	912,925	10.0	303,785	30.8	20,964	41.6
Middle East	176	0.0	-	-	176	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	158,279	1.6	158,279	1.7	-	-	-	-
Total	10,073,956	100.0	9,088,395	100.0	985,560	100.0	50,391	100.0
As of September 30, 2020								
North America	5,352,850	45.3	4,860,380	46.3	492,469	37.3	5,946	11.1
Europe	3,472,048	29.4	3,116,643	29.7	355,404	26.9	14,575	27.1
Oceania	1,038,721	8.8	1,003,253	9.6	35,468	2.7	10,191	19.0
Asia	442,355	3.7	326,359	3.1	115,996	8.8	2,017	3.8
Latin America	1,310,969	11.1	989,763	9.4	321,206	24.3	20,964	39.0
Middle East	208	0.0	-	-	208	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	201,981	1.7	201,981	1.9	-	-	-	-
Total	11,819,135	100.0	10,498,381	100.0	1,320,753	100.0	53,695	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, 2020						As of September 30, 2020					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	40,848	26,754	-	-	-	67,602	32,830	18,614	-	-	-	51,445
Hedge accounting not applied	3,245	34,472	7,735	557	194	46,206	(7,220)	6,919	(2,360)	1,294	(58)	(1,425)
Total	44,093	61,227	7,735	557	194	113,808	25,609	25,534	(2,360)	1,294	(58)	50,019

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

As of March 31, 2020: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 22,029 million yen), and gains/losses from derivatives with hedge accounting not applied (gain of 46,206 million yen), totaling gain of 68,235 million yen.

As of September 30, 2020: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 17,386 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 1,425 million yen), totaling gain of 15,960 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2020				As of September 30, 2020			
	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	10,000	10,000	978	978	18,000	18,000	820	820
Receipts floating, payments fixed	40,250	40,250	(1,035)	(1,035)	98,950	98,950	(129)	(129)
Yen interest rate swaption								
Sold								
Receipts fixed, payments floating	-	-	-	-	26,000	-	-	-
Receipts floating, payments fixed	[-]	[-]	-	-	[246]	[-]	202	44
Bought								
Receipts fixed, payments floating	830,000	460,000	27,507	9,305	480,000	340,000	9,318	(2,982)
Receipts floating, payments fixed	[18,202]	[11,993]	312	(6,003)	[12,300]	[8,561]	2,848	(4,987)
Receipts floating, payments fixed	1,560,000	1,110,000			1,720,000	1,145,000		
Receipts floating, payments fixed	[6,316]	[3,454]			[7,836]	[5,035]		
Total				3,245				(7,220)

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, 2020							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	10,000	10,000
Average fixed rate (receipt)	-	-	-	-	-	0.64	0.64
Average floating rate (payment)	-	-	-	-	-	(0.06)	(0.06)
Notional amount (receipts floating, payments fixed)	-	-	4,700	-	600	34,950	40,250
Average fixed rate (payment)	-	-	(0.00)	-	0.09	0.28	0.25
Average floating rate (receipt)	-	-	(0.00)	-	(0.00)	(0.05)	(0.04)
Total	-	-	4,700	-	600	44,950	50,250
As of September 30, 2020							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	18,000	18,000
Average fixed rate (receipt)	-	-	-	-	-	0.43	0.43
Average floating rate (payment)	-	-	-	-	-	0.01	0.01
Notional amount (receipts floating, payments fixed)	-	42,000	-	-	14,600	42,350	98,950
Average fixed rate (payment)	-	(0.04)	-	-	0.03	0.28	0.11
Average floating rate (receipt)	-	(0.02)	-	-	(0.03)	(0.02)	(0.02)
Total	-	42,000	-	-	14,600	60,350	116,950

② Currency-related transactions

(millions of yen)

	As of March 31, 2020			As of September 30, 2020		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	2,222,430	20,995	20,995	1,699,285	6,844	6,844
U.S. dollar	830,641	(3,330)	(3,330)	909,342	(1,658)	(1,658)
Euro	1,021,163	1,671	1,671	513,721	5,537	5,537
Australian dollar	108,816	7,711	7,711	132,196	1,163	1,163
British pound	58,753	2,858	2,858	42,784	1,030	1,030
Canadian dollar	22,248	802	802	33,121	55	55
Others	180,807	11,282	11,282	68,120	714	714
Bought	937,288	10,117	10,117	1,030,175	933	933
U.S. dollar	390,509	10,409	10,409	574,017	(1,255)	(1,255)
Euro	449,081	758	758	231,665	1,265	1,265
Australian dollar	29,087	55	55	75,951	559	559
British pound	22,647	(800)	(800)	38,181	235	235
Canadian dollar	3,697	-	-	30,981	(239)	(239)
Others	42,265	(305)	(305)	79,377	368	368
Currency options						
Sold						
Put	41,021			100,761		
[39]		87	(48)	[1,458]	299	1,158
U.S. dollar	-			100,761		
[-]		-	-	[1,458]	299	1,158
British pound	41,021			-		
[39]		87	(48)	[-]	-	-
Bought						
Call	-			12,417		
[-]		-	-	[31]	7	(23)
Euro	-			12,417		
[-]		-	-	[31]	7	(23)
Put	648,053			537,088		
[10,392]		13,800	3,407	[11,222]	9,228	(1,994)
U.S. dollar	607,032			524,363		
[9,015]		13,675	4,660	[11,222]	9,228	(1,994)
British pound	41,021			12,724		
[1,377]		125	(1,252)	[-]	-	-
Total			34,472			6,919

- 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, 2020			As of September 30, 2020		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Sold	24,992	(3,065)	(3,065)	4,976	(32)	(32)
Foreign currency-denominated stock index futures						
Sold	89,745	(9,335)	(9,335)	-	-	-
Bought	-	-	-	6,971	121	121
Yen stock index options						
Bought						
Put	149,961 [4,213]	23,842	19,628	149,959 [7,007]	4,559	(2,448)
Foreign currency-denominated stock index options						
Bought						
Put	20,745 [1,401]	1,910	508	- [-]	-	-
Total			7,735			(2,360)

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, 2020			As of September 30, 2020		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	-	-	-	11,861	(2)	(2)
Bought	3,647	14	14	18,263	(10)	(10)
Foreign currency-denominated bond futures						
Sold	445,448	(6,283)	(6,283)	802,777	(1,909)	(1,909)
Bought	557,925	6,724	6,724	987,364	2,748	2,748
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	88,387	(1,146)	(1,146)	56,015	65	65
Bought	83,442	1,466	1,466	108,625	288	288
Yen bond OTC options						
Sold						
Call	- [-]	-	-	19,218 [51]	61	(9)
Put	37,350 [218]	329	(110)	94,710 [286]	254	31
Bought						
Call	37,350 [205]	98	(107)	94,710 [241]	314	72
Put	- [-]	-	-	19,218 [57]	76	19
Total			557			1,294

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, 2020				As of September 30, 2020			
	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	17,500	7,000	150	150	9,000	6,000	184	184
Protection bought	40,066	40,066	44	44	11,300	11,300	(242)	(242)
Total				194				(58)

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, 2020				As of September 30, 2020			
			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	14,350	14,350	158	158	14,300	14,300	145	145
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	42,230	42,230	700,000	700,000	34,176	34,176
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	15,300	12,300	167	167	13,300	8,300	155	155
	Receipts floating, payments fixed	Loans payable	283,000	144,000	(1,708)	(1,708)	283,000	144,000	(1,648)	(1,648)
Total						40,848				32,830

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, 2020							
Yen notional amount (receipts fixed, payments floating)	3,000	8,000	6,350	2,300	10,000	700,000	729,650
Average fixed rate (receipt)	0.46	0.04	(0.01)	1.19	0.10	0.47	0.45
Average floating rate (payment)	(0.04)	0.03	(0.01)	0.07	(0.10)	(0.04)	(0.04)
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	142,000	152,000	6,350	2,300	10,000	700,000	1,012,650
As of September 30, 2020							
Yen notional amount (receipts fixed, payments floating)	5,000	10,300	-	2,300	10,000	700,000	727,600
Average fixed rate (receipt)	(0.02)	0.04	-	1.19	0.10	0.47	0.45
Average floating rate (payment)	(0.03)	0.02	-	0.07	(0.10)	(0.03)	(0.03)
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	144,000	154,300	-	2,300	10,000	700,000	1,010,600

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2020				As of September 30, 2020			
			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	230,320	212,466	4,725	4,725	220,995	202,949	1,228	1,228
	U.S. dollar		148,990	133,183	59	59	139,638	126,617	817	817
	Euro		69,227	67,181	3,376	3,376	69,259	64,233	(194)	(194)
	British pound		12,101	12,101	1,289	1,289	12,097	12,097	605	605
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds								
	Sold		5,430,501	-	31,536	31,536	6,664,069	-	17,411	17,411
	U.S. dollar		2,599,200	-	(63,756)	(63,756)	3,502,425	-	25,994	25,994
	Euro		1,559,276	-	(2,621)	(2,621)	1,384,729	-	(24,948)	(24,948)
	Australian dollar		374,676	-	36,802	36,802	687,983	-	4,723	4,723
	Canadian dollar		91,583	-	6,221	6,221	346,411	-	3,854	3,854
	British pound		286,852	-	15,306	15,306	147,721	-	1,392	1,392
	Others		518,912	-	39,582	39,582	594,797	-	6,396	6,396
	Bought		226,362	-	(9,507)	(9,507)	5,139	-	(25)	(25)
	U.S. dollar		3,316	-	9	9	5,123	-	(25)	(25)
	Euro		718	-	2	2	14	-	0	0
	Australian dollar		-	-	-	-	0	-	0	0
	British pound		136,055	-	(5,176)	(5,176)	-	-	-	-
	Others		86,272	-	(4,342)	(4,342)	-	-	-	-
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits								
	Sold		239,165	-	-	-	237,001	-	-	-
	U.S. dollar		89,727	-	-	-	87,001	-	-	-
	Others		149,437	-	-	-	150,000	-	-	-
	Currency swaps	Foreign currency-denominated bonds payable	476,277	476,277	-	-	476,277	368,715	-	-
	U.S. dollar		476,277	476,277	-	-	476,277	368,715	-	-
	Currency swaps	Foreign currency-denominated loans	32,605	32,605	-	-	32,095	32,095	-	-
	U.S. dollar		26,641	26,641	-	-	26,130	26,130	-	-
	Euro		5,964	5,964	-	-	5,964	5,964	-	-
Total						26,754				18,614

Note: 1. Forward exchange rates are used for exchange rates as of period end.

2. 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.

3. Fair value for forward contracts and currency swaps are shown in "Gains (losses)", except for those to which Note 2 is applied.

③ Stock-related transactions

Not Applicable

④ Bond-related transactions

Not Applicable

⑤ Others

Not Applicable