

Supplementary Materials for the Fiscal Year Ended March 31, 2021
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# 1. Securities (General Account)

## (1) Breakdown of Securities

(millions of yen)

	As of March 31, 2020		As of March 31, 2021	
	Carrying amount	%	Carrying amount	%
National government bonds	13,698,904	46.2	14,672,138	45.1
Local government bonds	129,433	0.4	107,735	0.3
Corporate bonds	2,042,503	6.9	1,960,238	6.0
Public entity bonds	414,124	1.4	393,526	1.2
Domestic stocks	2,786,892	9.4	3,569,109	11.0
Foreign securities	10,073,956	34.0	11,402,677	35.1
Foreign bonds	9,088,395	30.7	9,811,240	30.2
Foreign stocks and other securities	985,560	3.3	1,591,436	4.9
Other securities	896,944	3.0	818,392	2.5
Total	29,628,634	100.0	32,530,293	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 March 31, 2021							
Securities	491,377	1,189,420	1,799,772	2,336,468	3,470,970	23,242,285	32,530,293
National government bonds	16,079	116,456	385,869	713,515	2,012,050	11,428,166	14,672,138
Local government bonds	2,799	4,312	12,879	6,305	2,908	78,531	107,735
Corporate bonds	58,145	176,507	234,358	210,394	143,479	1,137,353	1,960,238
Domestic stocks	-	-	-	-	-	3,569,109	3,569,109
Foreign securities	413,632	873,430	1,047,910	1,310,705	977,002	6,779,996	11,402,677
Foreign bonds	410,667	859,597	1,020,003	1,259,084	886,601	5,375,286	9,811,240
Foreign stocks and other securities	2,965	13,833	27,906	51,620	90,401	1,404,709	1,591,436
Other securities	720	18,714	118,754	95,546	335,529	249,127	818,392
Monetary claims bought	-	3,351	27,707	23,082	9,449	188,548	252,140
Certificates of deposit	70,997	-	-	-	-	-	70,997
Others	-	-	-	-	-	7,716	7,716

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 March 31, 2021	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	716	0.0	266	0.0
Mining	200	0.0	200	0.0
Construction	98,486	3.5	119,215	3.3
Manufacturing industries				
Food products	172,860	6.2	184,173	5.2
Textiles and clothing	19,433	0.7	23,338	0.7
Pulp and paper	2,949	0.1	3,830	0.1
Chemicals	164,130	5.9	212,174	5.9
Medical supplies	68,347	2.5	87,967	2.5
Oil and coal products	2,576	0.1	3,324	0.1
Rubber products	18,058	0.6	15,100	0.4
Glass and stone products	79,927	2.9	108,791	3.0
Steel	23,138	0.8	36,139	1.0
Non-steel metals	9,865	0.4	13,969	0.4
Metal products	27,248	1.0	48,079	1.3
Machinery	178,284	6.4	249,106	7.0
Electric appliances	479,729	17.2	731,687	20.5
Transportation vehicles	141,022	5.1	190,618	5.3
Precision instruments	149,300	5.4	168,390	4.7
Others	59,452	2.1	68,351	1.9
Electric and gas utilities	91,894	3.3	67,031	1.9
Transportation and communications industries				
Ground transportation	281,543	10.1	278,117	7.8
Water transportation	32	0.0	51	0.0
Air transportation	3,169	0.1	3,113	0.1
Warehouses	3,953	0.1	4,617	0.1
Telecommunications	52,364	1.9	83,762	2.3
Commerce				
Wholesale	108,226	3.9	142,684	4.0
Retail	93,903	3.4	120,546	3.4
Financial industries				
Banks	162,225	5.8	207,608	5.8
Security and trading companies	218	0.0	1,786	0.1
Insurance	3,724	0.1	4,325	0.1
Other	23,670	0.8	29,575	0.8
Real estate	17,826	0.6	18,737	0.5
Service	248,411	8.9	342,425	9.6
Total	2,786,892	100.0	3,569,109	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 March 31, 2021							
Floating-rate loans	9,928	19,985	38,724	13,547	11,905	308,274	402,366
Fixed-rate loans	315,760	339,671	358,971	287,638	232,373	347,202	1,881,617
Total	325,688	359,657	397,695	301,186	244,278	655,476	2,283,983

### (2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2020		As of March 31, 2021	
			%		%
Large corporations	Number of borrowers	215	64.2	209	62.8
	Amount of loans	1,636,633	84.2	1,688,707	83.6
Medium-sized corporations	Number of borrowers	7	2.1	7	2.1
	Amount of loans	4,038	0.2	4,103	0.2
Small-sized corporations	Number of borrowers	113	33.7	117	35.1
	Amount of loans	302,872	15.6	326,916	16.2
Total	Number of borrowers	335	100.0	333	100.0
	Amount of loans	1,943,544	100.0	2,019,726	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 March 31, 2021	
	Carrying amount	%	Carrying amount	%
Secured loans	2,406	0.1	2,546	0.1
Stocks and other securities	950	0.0	1,130	0.0
Real and personal estate	1,455	0.1	1,415	0.1
Others	-	-	-	-
Guarantees	119,612	5.4	99,406	4.4
Unsecured loans	2,096,520	94.5	2,182,031	95.5
Others	-	-	-	-
Total loans	2,218,538	100.0	2,283,983	100.0
Subordinated loans	213,410	9.6	241,551	10.6

Note: Policy loans are excluded.

## (4) Loans by Industry

(millions of yen)

	As of March 31, 2020		As of March 31, 2021	
	Carrying amount	%	Carrying amount	%
<b>Domestic</b>				
Manufacturing industries	276,090	12.4	270,245	11.8
Foodstuffs and beverages	40,407	1.8	43,049	1.9
Textile products	1,673	0.1	1,824	0.1
Lumber and wood products	500	0.0	500	0.0
Pulp, paper and paper products	10,660	0.5	10,600	0.5
Printing	12,502	0.6	22,500	1.0
Chemical and allied products	26,771	1.2	27,865	1.2
Petroleum refining	8,860	0.4	7,860	0.3
Ceramic, stone and clay products	19,022	0.9	18,791	0.8
Iron and steel	82,547	3.7	66,245	2.9
Non-ferrous metals and products	4,626	0.2	3,985	0.2
Fabricated metal products	961	0.0	964	0.0
General-purpose and production- and business-oriented machinery	20,391	0.9	22,495	1.0
Electrical machinery equipment and supplies	20,534	0.9	15,273	0.7
Transportation equipment	17,589	0.8	19,173	0.8
Miscellaneous manufacturing industries	9,042	0.4	9,116	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	9,260	0.4	14,077	0.6
Electricity, gas, heat supply and water	447,376	20.2	452,713	19.8
Information and communications	47,786	2.2	61,006	2.7
Transport and postal activities	251,547	11.3	250,994	11.0
Wholesale trade	300,862	13.6	303,944	13.3
Retail trade	12,505	0.6	11,557	0.5
Finance and insurance	554,499	25.0	596,675	26.1
Real estate	141,549	6.4	135,914	6.0
Goods rental and leasing	98,872	4.5	93,647	4.1
Scientific research, professional and technical services	200	0.0	500	0.0
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	4,623	0.2	3,477	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	1,000	0.0	4,715	0.2
Other services	2,819	0.1	2,313	0.1
Local governments	19,088	0.9	16,727	0.7
Individuals	-	-	-	-
Others	66	0.0	-	-
<b>Total domestic</b>	<b>2,168,147</b>	<b>97.7</b>	<b>2,218,510</b>	<b>97.1</b>
<b>Foreign</b>				
Governments	3,304	0.1	4,218	0.2
Financial institutions	5,000	0.2	-	-
Commercial and industrial	42,086	1.9	61,255	2.7
<b>Total foreign</b>	<b>50,391</b>	<b>2.3</b>	<b>65,473</b>	<b>2.9</b>
<b>Total</b>	<b>2,218,538</b>	<b>100.0</b>	<b>2,283,983</b>	<b>100.0</b>

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 March 31, 2021	
	Carrying amount	%	Carrying amount	%
Foreign bonds	8,287,407	73.4	9,017,236	74.1
Foreign stocks	643,359	5.7	1,196,647	9.8
Cash, cash equivalents and other assets	640,851	5.7	214,984	1.8
Sub-total	9,571,618	84.8	10,428,868	85.7

##### B. Assets swapped into yen

(millions of yen)

	As of March 31, 2020		As of March 31, 2021	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	272,311	2.4	272,336	2.2
Sub-total	272,311	2.4	272,336	2.2

##### C. Assets denominated in yen

(millions of yen)

	As of March 31, 2020		As of March 31, 2021	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	30,043	0.3	25,948	0.2
Foreign bonds and others	1,412,739	12.5	1,437,739	11.8
Sub-total	1,442,783	12.8	1,463,688	12.0

##### D. Total

(millions of yen)

	As of March 31, 2020		As of March 31, 2021	
	Carrying amount	%	Carrying amount	%
Foreign investments	11,286,713	100.0	12,164,893	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 March 31, 2021	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,651,934	48.6	5,085,454	48.8
Euro	2,637,312	27.6	2,255,928	21.6
Australian dollar	699,244	7.3	1,226,547	11.8
Canadian dollar	215,930	2.3	434,031	4.2
British pound	302,948	3.2	331,737	3.2
China Renminbi	209,548	2.2	301,325	2.9
Mexican peso	188,095	2.0	183,055	1.8
Total (including others not listed above)	9,571,618	100.0	10,428,868	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 March 31, 2021								
North America	4,721,218	41.4	4,049,280	41.3	671,937	42.2	12,085	18.5
Europe	3,471,185	30.4	2,984,625	30.4	486,560	30.6	19,397	29.6
Oceania	1,158,518	10.2	1,130,271	11.5	28,247	1.8	11,388	17.4
Asia	507,080	4.4	402,555	4.1	104,525	6.6	2,829	4.3
Latin America	1,304,415	11.4	1,004,650	10.2	299,765	18.8	19,771	30.2
Middle East	400	0.0	-	-	400	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	239,857	2.1	239,857	2.4	-	-	-	-
Total	11,402,677	100.0	9,811,240	100.0	1,591,436	100.0	65,473	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 March 31, 2021					
	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	18,451	(314,225)	-	-	-	(295,773)
Hedge accounting not applied	3,245	34,472	7,735	557	194	46,206	(13,205)	(7,702)	(1,028)	2,458	39	(19,438)
Total	44,093	61,227	7,735	557	194	113,808	5,245	(321,927)	(1,028)	2,458	39	(315,212)

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 March 31, 2021: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 306,695 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 19,438 million yen), totaling loss of 326,133 million yen.

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

###### ① Interest-related transactions

(millions of yen)

	As of March 31, 2020				As of March 31, 2021			
	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	10,000	10,000	510	510
Receipts floating, payments fixed	40,250	40,250	(1,035)	(1,035)	17,600	17,600	(217)	(217)
Yen interest rate swaption								
Sold								
Receipts fixed, payments floating	-	-			20,000	-		
[ - ]	[ - ]	[ - ]	-	-	[ 236 ]	[ - ]	13	222
Bought								
Receipts fixed, payments floating	830,000	460,000			480,000	10,000		
[ 18,202 ]	[ 11,993 ]	27,507	9,305	[ 12,300 ]	[ 70 ]	1,724	(10,575)	
Receipts floating, payments fixed	1,560,000	1,110,000			1,895,000	1,095,000		
[ 6,316 ]	[ 3,454 ]	312	(6,003)	[ 9,216 ]	[ 6,243 ]	6,072	(3,143)	
Total				3,245				(13,205)

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 March 31, 2021							
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)	-	-	-	-	2,600	15,000	17,600
Average fixed rate (payment)	-	-	-	-	0.07	0.45	0.40
Average floating rate (receipt)	-	-	-	-	(0.06)	(0.06)	(0.06)
Total	-	-	-	-	2,600	25,000	27,600



## ② Currency-related transactions

(millions of yen)

	As of March 31, 2020			As of March 31, 2021		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency swaps						
U.S. dollar	-	-	-	14,205	(315)	(315)
Currency forward contracts						
Sold	2,222,430	20,995	20,995	288,176	(1,246)	(1,246)
U.S. dollar	830,641	(3,330)	(3,330)	88,857	(1,048)	(1,048)
Australian dollar	108,816	7,711	7,711	77,417	43	43
Euro	1,021,163	1,671	1,671	58,947	925	925
British pound	58,753	2,858	2,858	19,317	(839)	(839)
Canadian dollar	22,248	802	802	6,478	(327)	(327)
Others	180,807	11,282	11,282	37,158	(0)	(0)
Bought	937,288	10,117	10,117	230,063	(2,313)	(2,313)
U.S. dollar	390,509	10,409	10,409	159,658	(298)	(298)
Euro	449,081	758	758	55,553	(1,908)	(1,908)
British pound	22,647	(800)	(800)	9,952	(89)	(89)
Australian dollar	29,087	55	55	-	-	-
Canadian dollar	3,697	-	-	-	-	-
Others	42,265	(305)	(305)	4,899	(17)	(17)
Currency options						
Sold						
Put	41,021			108,807		
[ 39 ]		87	(48)	[ 159 ]	0	158
U.S. dollar	-			108,807		
[ - ]		-	-	[ 159 ]	0	158
British pound	41,021			-		
[ 39 ]		87	(48)	[ - ]	-	-
Bought						
Put	648,053			512,231		
[ 10,392 ]		13,800	3,407	[ 4,631 ]	645	(3,985)
U.S. dollar	607,032			512,231		
[ 9,015 ]		13,675	4,660	[ 4,631 ]	645	(3,985)
British pound	41,021			-		
[ 1,377 ]		125	(1,252)	[ - ]	-	-
Total			34,472			(7,702)

- 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 March 31, 2021		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>						
Yen stock index futures						
Sold	24,992	(3,065)	(3,065)	-	-	-
Bought	-	-	-	5,176	104	104
Foreign currency-denominated stock index futures						
Sold	89,745	(9,335)	(9,335)	-	-	-
Bought	-	-	-	4,546	21	21
Yen stock index options						
Bought						
Put	149,961 [ 4,213]	23,842	19,628	269,963 [ 5,199]	4,044	(1,155)
Foreign currency-denominated stock index options						
Bought						
Put	20,745 [ 1,401]	1,910	508	- [ - ]	-	-
<b>Total</b>			7,735			(1,028)

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 March 31, 2021		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>						
Yen bond futures						
Sold	-	-	-	18,270	(20)	(20)
Bought	3,647	14	14	-	-	-
Foreign currency-denominated bond futures						
Sold	445,448	(6,283)	(6,283)	567,017	8,802	8,802
Bought	557,925	6,724	6,724	702,387	(6,486)	(6,486)
<b>Over-the-counter transactions</b>						
Foreign currency-denominated bond forward contracts						
Sold	88,387	(1,146)	(1,146)	41,532	137	137
Bought	83,442	1,466	1,466	78,944	(133)	(133)
Yen bond OTC options						
Sold						
Call	- [ - ]	-	-	6,555 [ 33]	31	2
Put	37,350 [ 218]	329	(110)	36,871 [ 134]	35	98
Bought						
Call	37,350 [ 205]	98	(107)	36,871 [ 107]	170	63
Put	- [ - ]	-	-	6,555 [ 37]	32	(4)
<b>Total</b>			557			2,458

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 March 31, 2021			
	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	12,000	11,000	255	255
Protection bought	40,066	40,066	44	44	11,300	11,300	(215)	(215)
Total				194				39

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 March 31, 2021			
			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	14,250	14,250	74	74
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	42,230	42,230	700,000	700,000	18,998	18,998
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	15,300	12,300	167	167	12,300	8,300	124	124
	Receipts floating, payments fixed	Loans payable	283,000	144,000	(1,708)	(1,708)	325,000	325,000	(746)	(746)
Total						40,848				18,451

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							
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)
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 March 31, 2021							
Notional amount (receipts fixed, payments floating)	4,000	10,250	2,300	10,000	-	700,000	726,550
Average fixed rate (receipt)	(0.05)	0.04	1.19	0.10	-	0.47	0.45
Average floating rate (payment)	(0.05)	0.00	0.08	(0.08)	-	(0.05)	(0.05)
Notional amount (receipts floating, payments fixed)	-	144,000	181,000	-	-	-	325,000
Average fixed rate (payment)	-	0.42	0.09	-	-	-	0.23
Average floating rate (receipt)	-	0.14	0.14	-	-	-	0.14
Total	4,000	154,250	183,300	10,000	-	700,000	1,051,550

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2020				As of March 31, 2021			
			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	196,770	185,116	(7,530)	(7,530)
	U.S. dollar		148,990	133,183	59	59	114,235	108,781	(3,676)	(3,676)
	Euro		69,227	67,181	3,376	3,376	70,488	64,288	(3,478)	(3,478)
	British pound		12,101	12,101	1,289	1,289	12,046	12,046	(375)	(375)
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	5,430,501	-	31,536	31,536	6,454,969	-	(306,980)	(306,980)
	Sold		2,599,200	-	(63,756)	(63,756)	3,160,414	-	(177,109)	(177,109)
	U.S. dollar		1,559,276	-	(2,621)	(2,621)	1,344,897	-	(42,286)	(42,286)
	Euro		374,676	-	36,802	36,802	835,833	-	(43,597)	(43,597)
	Australian dollar		91,583	-	6,221	6,221	344,654	-	(24,746)	(24,746)
	Canadian dollar		286,852	-	15,306	15,306	162,460	-	(3,242)	(3,242)
	British pound		518,912	-	39,582	39,582	606,709	-	(15,997)	(15,997)
	Others									
	Bought		226,362	-	(9,507)	(9,507)	11,563	-	285	285
	U.S. dollar		3,316	-	9	9	7,928	-	229	229
	Australian dollar		-	-	-	-	3,585	-	53	53
	Canadian dollar		-	-	-	-	49	-	1	1
	British pound		136,055	-	(5,176)	(5,176)	-	-	-	-
	Euro		718	-	2	2	-	-	-	-
	Others		86,272	-	(4,342)	(4,342)	-	-	-	-
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits	239,165	-	-	-	242,002	-	-	-
	Sold		89,727	-	-	-	92,002	-	-	-
	U.S. dollar		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	-	-	30,366	30,366	-	-
	U.S. dollar		26,641	26,641	-	-	25,594	25,594	-	-
	Euro		5,964	5,964	-	-	4,771	4,771	-	-
	Total					26,754				(314,225)

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

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

The Company held no derivative transactions other than ① and ② as of March 31, 2020 or March 31, 2021.

Therefore no information for ③ Stock-related transactions, ④ Bond-related transactions and ⑤ Others is provided in the report.