

Supplementary Materials for the Six Months Ended September 30, 2021

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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2021		As of September 30, 2021	
	Carrying amount	%	Carrying amount	%
National government bonds	14,672,138	45.1	14,988,718	45.2
Local government bonds	107,735	0.3	104,514	0.3
Corporate bonds	1,960,238	6.0	1,976,053	6.0
Public entity bonds	393,526	1.2	376,140	1.1
Domestic stocks	3,569,109	11.0	3,751,024	11.3
Foreign securities	11,402,677	35.1	11,384,510	34.3
Foreign bonds	9,811,240	30.2	9,677,538	29.2
Foreign stocks and other securities	1,591,436	4.9	1,706,972	5.1
Other securities	818,392	2.5	956,802	2.9
Total	32,530,293	100.0	33,161,624	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, 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
As of September 30, 2021							
Securities	463,813	1,186,599	2,352,465	2,134,624	3,167,432	23,856,689	33,161,624
National government bonds	12,366	153,984	477,750	711,315	1,677,271	11,956,031	14,988,718
Local government bonds	1,473	2,817	16,778	4,907	6	78,531	104,514
Corporate bonds	64,739	187,151	271,178	164,202	140,733	1,148,049	1,976,053
Domestic stocks	-	-	-	-	-	3,751,024	3,751,024
Foreign securities	383,364	824,414	1,285,714	1,200,333	992,409	6,698,274	11,384,510
Foreign bonds	378,658	812,549	1,241,316	1,143,837	885,529	5,215,646	9,677,538
Foreign stocks and other securities	4,706	11,864	44,398	56,495	106,879	1,482,627	1,706,972
Other securities	1,870	18,231	301,043	53,865	357,012	224,779	956,802
Monetary claims bought	3,368	2,649	43,519	14,194	9,173	183,327	256,233
Certificates of deposit	102,995	-	-	-	-	-	102,995
Others	-	-	-	-	-	11,703	11,703

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, 2021		As of September 30, 2021	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	266	0.0	263	0.0
Mining	200	0.0	200	0.0
Construction	119,215	3.3	125,255	3.3
Manufacturing industries				
Food products	184,173	5.2	218,109	5.8
Textiles and clothing	23,338	0.7	24,280	0.6
Pulp and paper	3,830	0.1	3,237	0.1
Chemicals	212,174	5.9	207,019	5.5
Medical supplies	87,967	2.5	87,336	2.3
Oil and coal products	3,324	0.1	3,178	0.1
Rubber products	15,100	0.4	17,229	0.5
Glass and stone products	108,791	3.0	101,235	2.7
Steel	36,139	1.0	43,635	1.2
Non-steel metals	13,969	0.4	12,293	0.3
Metal products	48,079	1.3	43,537	1.2
Machinery	249,106	7.0	252,666	6.7
Electric appliances	731,687	20.5	820,095	21.9
Transportation vehicles	190,618	5.3	189,858	5.1
Precision instruments	168,390	4.7	201,521	5.4
Others	68,351	1.9	73,544	2.0
Electric and gas utilities	67,031	1.9	53,703	1.4
Transportation and communications industries				
Ground transportation	278,117	7.8	259,877	6.9
Water transportation	51	0.0	67	0.0
Air transportation	3,113	0.1	3,388	0.1
Warehouses	4,617	0.1	4,660	0.1
Telecommunications	83,762	2.3	94,908	2.5
Commerce				
Wholesale	142,684	4.0	146,402	3.9
Retail	120,546	3.4	121,210	3.2
Financial industries				
Banks	207,608	5.8	186,131	5.0
Security and trading companies	1,786	0.1	1,920	0.1
Insurance	4,325	0.1	4,637	0.1
Other	29,575	0.8	32,201	0.9
Real estate	18,737	0.5	19,639	0.5
Service	342,425	9.6	397,775	10.6
Total	3,569,109	100.0	3,751,024	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, 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
As of September 30, 2021							
Floating-rate loans	15,183	48,229	26,596	25,879	10,201	317,885	443,976
Fixed-rate loans	327,792	338,634	372,651	298,584	176,612	359,654	1,873,931
Total	342,975	386,863	399,248	324,464	186,814	677,540	2,317,907

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2021		As of September 30, 2021	
			%		%
Large corporations	Number of borrowers	209	62.8	213	62.6
	Amount of loans	1,688,707	83.6	1,700,753	82.9
Medium-sized corporations	Number of borrowers	7	2.1	8	2.4
	Amount of loans	4,103	0.2	5,370	0.3
Small-sized corporations	Number of borrowers	117	35.1	119	35.0
	Amount of loans	326,916	16.2	345,614	16.8
Total	Number of borrowers	333	100.0	340	100.0
	Amount of loans	2,019,726	100.0	2,051,738	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, 2021		As of September 30, 2021	
	Carrying amount	%	Carrying amount	%
Secured loans	2,546	0.1	2,634	0.1
Stocks and other securities	1,130	-	1,381	0.1
Real and personal estate	1,415	0.1	1,252	0.1
Others	-	-	-	-
Guarantees	99,406	4.4	92,628	4.0
Unsecured loans	2,182,031	95.5	2,222,644	95.9
Others	-	-	-	-
Total loans	2,283,983	100.0	2,317,907	100.0
Subordinated loans	241,551	10.6	245,447	10.6

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2021		As of September 30, 2021	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	270,245	11.8	266,661	11.5
Foodstuffs and beverages	43,049	1.9	42,561	1.8
Textile products	1,824	0.1	1,757	0.1
Lumber and wood products	500	0.0	500	0.0
Pulp, paper and paper products	10,600	0.5	10,500	0.5
Printing	22,500	1.0	21,250	0.9
Chemical and allied products	27,865	1.2	36,081	1.6
Petroleum refining	7,860	0.3	7,270	0.3
Ceramic, stone and clay products	18,791	0.8	18,703	0.8
Iron and steel	66,245	2.9	60,244	2.6
Non-ferrous metals and products	3,985	0.2	3,882	0.2
Fabricated metal products	964	0.0	1,016	0.0
General-purpose and production- and business-oriented machinery	22,495	1.0	23,085	1.0
Electrical machinery equipment and supplies	15,273	0.7	12,943	0.6
Transportation equipment	19,173	0.8	18,541	0.8
Miscellaneous manufacturing industries	9,116	0.4	8,323	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	14,077	0.6	13,379	0.6
Electricity, gas, heat supply and water	452,713	19.8	464,687	20.0
Information and communications	61,006	2.7	66,948	2.9
Transport and postal activities	250,994	11.0	253,239	10.9
Wholesale trade	303,944	13.3	281,569	12.1
Retail trade	11,557	0.5	10,475	0.5
Finance and insurance	596,675	26.1	620,546	26.8
Real estate	135,914	6.0	133,393	5.8
Goods rental and leasing	93,647	4.1	87,881	3.8
Scientific research, professional and technical services	500	0.0	500	0.0
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	3,477	0.2	7,485	0.3
Education, learning support	-	-	-	-
Medical, health care and welfare	4,715	0.2	4,543	0.2
Other services	2,313	0.1	4,060	0.2
Local governments	16,727	0.7	15,547	0.7
Individuals	-	-	-	-
Others	-	-	-	-
Total domestic	2,218,510	97.1	2,230,918	96.2
Foreign				
Governments	4,218	0.2	4,023	0.2
Financial institutions	-	-	-	-
Commercial and industrial	61,255	2.7	82,966	3.6
Total foreign	65,473	2.9	86,989	3.8
Total	2,283,983	100.0	2,317,907	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, 2021		As of September 30, 2021	
	Carrying amount	%	Carrying amount	%
Foreign bonds	9,017,236	74.1	8,885,038	72.7
Foreign stocks	1,196,647	9.8	1,245,418	10.2
Cash, cash equivalents and other assets	214,984	1.8	254,623	2.1
Sub-total	10,428,868	85.7	10,385,080	84.9

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2021		As of September 30, 2021	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	272,336	2.2	251,592	2.1
Sub-total	272,336	2.2	251,592	2.1

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2021		As of September 30, 2021	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	25,948	0.2	32,868	0.3
Foreign bonds and others	1,437,739	11.8	1,556,529	12.7
Sub-total	1,463,688	12.0	1,589,398	13.0

D. Total

(millions of yen)

	As of March 31, 2021		As of September 30, 2021	
	Carrying amount	%	Carrying amount	%
Foreign investments	12,164,893	100.0	12,226,071	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, 2021		As of September 30, 2021	
	Carrying amount	%	Carrying amount	%
U.S. dollar	5,085,454	48.8	5,176,877	49.8
Euro	2,255,928	21.6	2,112,322	20.3
Australian dollar	1,226,547	11.8	1,219,177	11.7
Canadian dollar	434,031	4.2	503,330	4.8
British pound	331,737	3.2	330,874	3.2
Chinese yuan	301,325	2.9	323,465	3.1
Mexican peso	183,055	1.8	183,201	1.8
Total (including others not listed above)	10,428,868	100.0	10,385,080	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, 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
As of September 30, 2021								
North America	4,783,773	42.0	4,064,629	42.0	719,143	42.1	14,157	16.3
Europe	3,463,306	30.4	2,906,718	30.0	556,587	32.6	27,433	31.5
Oceania	1,043,427	9.2	1,016,965	10.5	26,462	1.6	18,908	21.7
Asia	522,294	4.6	425,759	4.4	96,535	5.7	7,911	9.1
Latin America	1,308,552	11.5	1,000,654	10.3	307,898	18.0	18,578	21.4
Middle East	345	0.0	-	-	345	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	262,810	2.3	262,810	2.7	-	-	-	-
Total	11,384,510	100.0	9,677,538	100.0	1,706,972	100.0	86,989	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, 2021						As of September 30, 2021					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	18,451	(314,225)	-	-	-	(295,773)	24,053	(101,139)	-	-	-	(77,085)
Hedge accounting not applied	(13,205)	(7,702)	(1,028)	2,458	39	(19,438)	(6,249)	(2,147)	(2,818)	(6,737)	251	(17,702)
Total	5,245	(321,927)	(1,028)	2,458	39	(315,212)	17,803	(103,287)	(2,818)	(6,737)	251	(94,788)

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

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.

As of September 30, 2021: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 93,676 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 17,702 million yen), totaling loss of 111,379 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2021				As of September 30, 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	510	510	10,000	10,000	601	601
Receipts floating, payments fixed	17,600	17,600	(217)	(217)	16,850	16,850	(514)	(514)
Yen interest rate swaption								
Sold								
Receipts fixed, payments floating	20,000 [236]	- [-]	13	222	12,000 [104]	- [-]	61	42
Bought								
Receipts fixed, payments floating	480,000 [12,300]	10,000 [70]	1,724	(10,575)	84,000 [1,914]	- [-]	112	(1,801)
Receipts floating, payments fixed	1,895,000 [9,216]	1,095,000 [6,243]	6,072	(3,143)	1,630,000 [8,830]	910,000 [6,757]	4,253	(4,577)
Total				(13,205)				(6,249)

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, 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
As of September 30, 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)	-	-	-	-	-	(0.05)	(0.05)
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	16,850	16,850
Average fixed rate (payment)	-	-	-	-	-	0.55	0.55
Average floating rate (receipt)	-	-	-	-	-	(0.04)	(0.04)
Total	-	-	-	-	-	26,850	26,850

② Currency-related transactions

(millions of yen)

	As of March 31, 2021			As of September 30, 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)	14,205	(1,114)	(1,114)
Currency forward contracts						
Sold	288,176	(1,246)	(1,246)	374,199	50	50
U.S. dollar	88,857	(1,048)	(1,048)	116,086	(1,415)	(1,415)
Australian dollar	77,417	43	43	75,809	1,351	1,351
Euro	58,947	925	925	41,562	252	252
British pound	19,317	(839)	(839)	31,603	387	387
Canadian dollar	6,478	(327)	(327)	15,068	17	17
Others	37,158	(0)	(0)	94,068	(543)	(543)
Bought	230,063	(2,313)	(2,313)	309,766	1,077	1,077
U.S. dollar	159,658	(298)	(298)	181,699	1,660	1,660
Euro	55,553	(1,908)	(1,908)	39,005	(536)	(536)
British pound	9,952	(89)	(89)	22,771	(226)	(226)
Australian dollar	-	-	-	10,116	(46)	(46)
Canadian dollar	-	-	-	2,500	(0)	(0)
Others	4,899	(17)	(17)	53,672	225	225
Currency options						
Sold						
Put	108,807			-		
[159]		0	158	[-]	-	-
U.S. dollar	108,807			-		
[159]		0	158	[-]	-	-
Bought						
Put	512,231			352,102		
[4,631]		645	(3,985)	[3,326]	815	(2,510)
U.S. dollar	512,231			258,977		
[4,631]		645	(3,985)	[2,345]	215	(2,130)
Australian dollar	-			51,576		
[-]		-	-	[770]	540	(229)
Chinese yuan	-			41,548		
[-]		-	-	[210]	58	(151)
Call						
U.S. dollar	-			71,192		
[-]		-	-	[874]	1,224	350
U.S. dollar	-			71,192		
[-]		-	-	[874]	1,224	350
Total			(7,702)			(2,147)

- 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, 2021			As of September 30, 2021		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Sold	-	-	-	13,979	334	334
Bought	5,176	104	104	13,670	(119)	(119)
Foreign currency-denominated stock index futures						
Bought	4,546	21	21	11,077	(319)	(319)
Yen stock index options						
Bought						
Put	269,963 [5,199]	4,044	(1,155)	317,644 [7,505]	4,676	(2,829)
Foreign currency-denominated stock index options						
Bought						
Put	- [-]	-	-	20,429 [618]	732	114
Total			(1,028)			(2,818)

- 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, 2021			As of September 30, 2021		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	18,270	(20)	(20)	77,728	227	227
Bought	-	-	-	9,111	(28)	(28)
Foreign currency-denominated bond futures						
Sold	567,017	8,802	8,802	576,387	5,853	5,853
Bought	702,387	(6,486)	(6,486)	862,792	(12,185)	(12,185)
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	41,532	137	137	82,765	(33)	(33)
Bought	78,944	(133)	(133)	120,987	(310)	(310)
Yen bond OTC options						
Sold						
Call	6,555 [33]	31	2	20,125 [54]	29	24
Put	36,871 [134]	35	98	106,418 [266]	424	(158)
Bought						
Call	36,871 [107]	170	63	106,418 [221]	74	(146)
Put	6,555 [37]	32	(4)	20,125 [63]	82	19
Total			2,458			(6,737)

- 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, 2021				As of September 30, 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	12,000	11,000	255	255	18,400	18,400	376	376
Protection bought	11,300	11,300	(215)	(215)	8,700	8,700	(124)	(124)
Total				39				251

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, 2021				As of September 30, 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	14,250	14,250	74	74	14,200	10,200	68	68
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	18,998	18,998	700,000	700,000	24,297	24,297
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	12,300	8,300	124	124	8,300	8,300	107	107
	Receipts floating, payments fixed	Loans payable	325,000	325,000	(746)	(746)	325,000	325,000	(419)	(419)
Total						18,451				24,053

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, 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
As of September 30, 2021							
Notional amount (receipts fixed, payments floating)	4,000	6,200	2,300	10,000	-	700,000	722,500
Average fixed rate (receipt)	0.12	(0.01)	1.19	0.10	-	0.47	0.46
Average floating rate (payment)	0.06	(0.06)	0.06	(0.08)	-	(0.07)	(0.07)
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)	-	0.13	0.13	-	-	-	0.13
Total	4,000	150,200	183,300	10,000	-	700,000	1,047,500

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2021				As of September 30, 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	196,770	185,116	(7,530)	(7,530)	192,985	171,556	(7,462)	(7,462)						
	U.S. dollar		114,235	108,781	(3,676)	(3,676)	114,286	99,572	(4,149)	(4,149)						
	Euro		70,488	64,288	(3,478)	(3,478)	66,704	59,988	(3,147)	(3,147)						
	British pound		12,046	12,046	(375)	(375)	11,994	11,994	(165)	(165)						
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	6,454,969	-	(306,980)	(306,980)	6,690,031	-	(94,212)	(94,212)						
	Sold		3,160,414	-	(177,109)	(177,109)	3,313,914	-	(109,305)	(109,305)						
	U.S. dollar		1,344,897	-	(42,286)	(42,286)	1,318,749	-	14,212	14,212						
	Euro		835,833	-	(43,597)	(43,597)	862,515	-	2,720	2,720						
	Australian dollar		344,654	-	(24,746)	(24,746)	417,056	-	(599)	(599)						
	Canadian dollar		162,460	-	(3,242)	(3,242)	163,564	-	1,760	1,760						
	British pound		606,709	-	(15,997)	(15,997)	614,232	-	(3,002)	(3,002)						
	Others															
	Bought		11,563	-	285	285	26,922	-	536	536						
	U.S. dollar		7,928	-	229	229	18,889	-	406	406						
	Canadian dollar		49	-	1	1	5,726	-	112	112						
	Australian dollar		3,585	-	53	53	2,082	-	22	22						
	Euro		-	-	-	-	224	-	(4)	(4)						
	Currency allotment method		Currency forward contracts	Foreign currency-denominated term deposits	242,002	-	-	-	223,000	-	-	-				
Sold		92,002	-		-	-	73,000	-	-	-						
U.S. dollar		150,000	-		-	-	150,000	-	-	-						
Currency swaps		Foreign currency-denominated bonds payable	476,277	368,715	-	-	368,715	368,715	-	-						
U.S. dollar			476,277	368,715	-	-	368,715	368,715	-	-						
Currency swaps		Foreign currency-denominated loans	30,366	30,366	-	-	28,635	25,056	-	-						
U.S. dollar			25,594	25,594	-	-	25,056	25,056	-	-						
Euro			4,771	4,771	-	-	3,578	-	-	-						
Total										(314,225)						(101,139)

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.

The Company held no derivative transactions other than ① and ② as of March 31, 2021 or September 30, 2021.

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