

Supplementary Materials for the Fiscal Year Ended March 31, 2024
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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2023		As of March 31, 2024	
	Carrying amount	%	Carrying amount	%
National government bonds	15,254,703	56.5	15,936,171	55.7
Local government bonds	117,628	0.4	121,805	0.4
Corporate bonds	1,702,676	6.3	1,874,903	6.5
Public entity bonds	414,373	1.5	402,652	1.4
Domestic stocks	3,207,944	11.9	4,036,229	14.1
Foreign securities	5,930,212	22.0	5,400,341	18.9
Foreign bonds	4,454,788	16.5	3,742,801	13.1
Foreign stocks and other securities	1,475,424	5.5	1,657,540	5.8
Other securities	798,919	3.0	1,261,978	4.4
Total	27,012,086	100.0	28,631,430	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, 2023							
Securities	351,058	1,244,295	1,670,421	1,431,769	2,052,744	20,261,795	27,012,086
National government bonds	106,774	366,768	408,535	678,159	1,150,088	12,544,377	15,254,703
Local government bonds	2,758	11,717	6,599	2,906	291	93,355	117,628
Corporate bonds	99,947	229,614	222,170	101,153	134,383	915,407	1,702,676
Domestic stocks	-	-	-	-	-	3,207,944	3,207,944
Foreign securities	125,758	597,545	750,643	533,905	633,099	3,289,260	5,930,212
Foreign bonds	115,718	576,713	691,704	388,440	486,701	2,195,509	4,454,788
Foreign stocks and other securities	10,040	20,832	58,938	145,464	146,397	1,093,750	1,475,424
Other securities	15,820	38,648	282,472	115,645	134,882	211,450	798,919
Monetary claims bought	2,997	21,958	23,175	9,166	5,591	161,665	224,555
Certificates of deposit	70,997	-	-	-	-	-	70,997
Others	-	-	-	-	-	6,727	6,727
As of March 31, 2024							
Securities	430,560	1,234,083	1,872,503	1,823,358	2,031,639	21,239,284	28,631,430
National government bonds	104,089	372,120	277,510	894,008	1,051,930	13,236,511	15,936,171
Local government bonds	509	21,795	2,904	2	3,889	92,704	121,805
Corporate bonds	74,065	203,840	272,447	174,096	182,032	968,419	1,874,903
Domestic stocks	-	-	-	-	-	4,036,229	4,036,229
Foreign securities	251,377	571,713	705,095	555,421	673,729	2,643,003	5,400,341
Foreign bonds	239,581	520,081	590,175	406,756	498,901	1,487,304	3,742,801
Foreign stocks and other securities	11,795	51,632	114,920	148,665	174,827	1,155,698	1,657,540
Other securities	519	64,612	614,544	199,829	120,057	262,416	1,261,978
Monetary claims bought	3,422	14,980	29,448	18,371	3,332	136,654	206,210
Certificates of deposit	90,994	-	-	-	-	-	90,994
Others	-	-	-	-	-	8,872	8,872

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, 2023		As of March 31, 2024	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	249	0.0	290	0.0
Mining	200	0.0	200	0.0
Construction	105,329	3.3	151,577	3.8
Manufacturing industries				
Food products	219,146	6.8	261,579	6.5
Textiles and clothing	20,793	0.6	18,942	0.5
Pulp and paper	2,658	0.1	3,200	0.1
Chemicals	171,356	5.3	199,429	4.9
Medical supplies	100,977	3.1	105,893	2.6
Oil and coal products	3,555	0.1	6,024	0.1
Rubber products	19,424	0.6	22,566	0.6
Glass and stone products	107,765	3.4	163,975	4.1
Steel	34,402	1.1	36,369	0.9
Non-steel metals	12,077	0.4	18,375	0.5
Metal products	32,076	1.0	41,416	1.0
Machinery	219,057	6.8	263,066	6.5
Electric appliances	700,083	21.8	919,168	22.8
Transportation vehicles	165,788	5.2	282,731	7.0
Precision instruments	148,682	4.6	200,275	5.0
Others	85,966	2.7	88,314	2.2
Electric and gas utilities	37,210	1.2	48,628	1.2
Transportation and communications industries				
Ground transportation	178,867	5.6	160,167	4.0
Water transportation	28	0.0	32	0.0
Air transportation	3,327	0.1	3,726	0.1
Warehouses	4,520	0.1	4,955	0.1
Telecommunications	102,384	3.2	115,170	2.9
Commerce				
Wholesale	153,258	4.8	220,031	5.5
Retail	114,908	3.6	122,747	3.0
Financial industries				
Banks	163,620	5.1	239,483	5.9
Security and trading companies	618	0.0	597	0.0
Insurance	6,143	0.2	7,200	0.2
Other	31,486	1.0	46,354	1.1
Real estate	16,633	0.5	23,572	0.6
Service	245,345	7.6	260,161	6.4
Total	3,207,944	100.0	4,036,229	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, 2023							
Floating-rate loans	10,643	78,216	49,560	72,781	43,437	354,114	608,753
Fixed-rate loans	437,306	323,212	344,854	217,918	150,282	382,420	1,855,994
Total	447,949	401,428	394,415	290,699	193,719	736,534	2,464,747
As of March 31, 2024							
Floating-rate loans	52,847	88,862	103,452	73,406	76,940	471,490	867,000
Fixed-rate loans	551,237	475,628	257,522	180,132	150,049	392,627	2,007,197
Total	604,084	564,491	360,974	253,539	226,989	864,118	2,874,198

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2023		As of March 31, 2024	
			%		%
Large corporations	Number of borrowers	204	60.7	199	61.2
	Amount of loans	1,659,429	81.7	1,900,854	82.3
Medium-sized corporations	Number of borrowers	5	1.5	6	1.8
	Amount of loans	4,044	0.2	5,323	0.2
Small-sized corporations	Number of borrowers	127	37.8	120	36.9
	Amount of loans	367,663	18.1	402,428	17.4
Total	Number of borrowers	336	100.0	325	100.0
	Amount of loans	2,031,138	100.0	2,308,606	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, 2023		As of March 31, 2024	
	Carrying amount	%	Carrying amount	%
Secured loans	2,217	0.1	2,904	0.1
Stocks and other securities	1,318	0.1	1,913	0.1
Real and personal estate	899	0.0	990	0.0
Others	-	-	-	-
Guarantees	86,273	3.5	100,723	3.5
Unsecured loans	2,376,255	96.4	2,770,570	96.4
Others	-	-	-	-
Total loans	2,464,747	100.0	2,874,198	100.0
Subordinated loans	247,058	10.0	264,514	9.2

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2023		As of March 31, 2024	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	220,580	8.9	196,533	6.8
Foodstuffs and beverages	27,479	1.1	35,818	1.2
Textile products	676	0.0	540	0.0
Lumber and wood products	500	0.0	-	-
Pulp, paper and paper products	10,920	0.4	2,716	0.1
Printing	17,500	0.7	15,000	0.5
Chemical and allied products	34,972	1.4	28,672	1.0
Petroleum refining	2,000	0.1	500	0.0
Ceramic, stone and clay products	19,195	0.8	21,213	0.7
Iron and steel	44,968	1.8	31,737	1.1
Non-ferrous metals and products	5,288	0.2	7,184	0.2
Fabricated metal products	950	0.0	540	0.0
General-purpose and production- and business-oriented machinery	22,222	0.9	23,583	0.8
Electrical machinery equipment and supplies	14,438	0.6	9,939	0.3
Transportation equipment	12,864	0.5	12,816	0.4
Miscellaneous manufacturing industries	6,606	0.3	6,272	0.2
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	15,762	0.6	15,532	0.5
Electricity, gas, heat supply and water	485,134	19.7	501,023	17.4
Information and communications	67,124	2.7	57,156	2.0
Transport and postal activities	229,873	9.3	228,930	8.0
Wholesale trade	216,433	8.8	179,210	6.2
Retail trade	8,909	0.4	9,038	0.3
Finance and insurance	719,225	29.2	1,068,210	37.2
Real estate	147,019	6.0	156,272	5.4
Goods rental and leasing	91,577	3.7	82,966	2.9
Scientific research, professional and technical services	4,450	0.2	6,120	0.2
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	11,507	0.5	6,954	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	2,463	0.1	1,788	0.1
Other services	2,701	0.1	1,875	0.1
Local governments	12,006	0.5	9,645	0.3
Individuals	-	-	-	-
Others	-	-	-	-
Total domestic	2,234,768	90.7	2,521,259	87.7
Foreign				
Governments	4,484	0.2	6,795	0.2
Financial institutions	-	-	-	-
Commercial and industrial	225,494	9.1	346,143	12.0
Total foreign	229,978	9.3	352,939	12.3
Total	2,464,747	100.0	2,874,198	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, 2023		As of March 31, 2024	
	Carrying amount	%	Carrying amount	%
Foreign bonds	3,345,415	50.7	2,807,267	44.0
Foreign stocks	1,169,397	17.7	1,363,963	21.4
Cash, cash equivalents and other assets	422,964	6.4	575,968	9.0
Sub-total	4,937,777	74.8	4,747,199	74.5

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2023		As of March 31, 2024	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	27,881	0.4	20,190	0.3
Sub-total	27,881	0.4	20,190	0.3

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2023		As of March 31, 2024	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	35,913	0.5	32,260	0.5
Foreign bonds and others	1,599,936	24.2	1,575,320	24.7
Sub-total	1,635,849	24.8	1,607,580	25.2

D. Total

(millions of yen)

	As of March 31, 2023		As of March 31, 2024	
	Carrying amount	%	Carrying amount	%
Foreign investments	6,601,508	100.0	6,374,971	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, 2023		As of March 31, 2024	
	Carrying amount	%	Carrying amount	%
U.S. dollar	2,522,477	51.1	2,779,553	58.6
Australian dollar	914,427	18.5	771,303	16.2
Euro	890,921	18.0	744,208	15.7
British pound	172,040	3.5	170,489	3.6
Canadian dollar	115,921	2.3	74,948	1.6
New Zealand dollar	78,371	1.6	39,920	0.8
Indian Rupee	10,659	0.2	25,865	0.5
Total (including others not listed above)	4,937,777	100.0	4,747,199	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, 2023								
North America	2,034,652	34.3	1,428,359	32.1	606,292	41.1	41,098	17.9
Europe	1,592,890	26.9	1,224,281	27.5	368,608	25.0	78,316	34.1
Oceania	721,325	12.2	692,642	15.5	28,682	1.9	77,958	33.9
Asia	210,608	3.6	155,378	3.5	55,230	3.7	8,855	3.9
Latin America	1,195,865	20.2	779,517	17.5	416,348	28.2	23,750	10.3
Middle East	261	0.0	-	-	261	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	174,608	2.9	174,608	3.9	-	-	-	-
Total	5,930,212	100.0	4,454,788	100.0	1,475,424	100.0	229,978	100.0
As of March 31, 2024								
North America	2,000,733	37.0	1,300,525	34.7	700,207	42.2	67,722	19.2
Europe	1,366,133	25.3	943,933	25.2	422,199	25.5	130,784	37.1
Oceania	554,941	10.3	541,279	14.5	13,661	0.8	110,333	31.3
Asia	117,948	2.2	64,516	1.7	53,432	3.2	7,745	2.2
Latin America	1,197,330	22.2	729,642	19.5	467,687	28.2	30,965	8.8
Middle East	350	0.0	-	-	350	0.0	-	-
Africa	-	-	-	-	-	-	5,386	1.5
International organizations	162,902	3.0	162,902	4.4	-	-	-	-
Total	5,400,341	100.0	3,742,801	100.0	1,657,540	100.0	352,939	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, 2023						As of March 31, 2024					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(25,897)	(71,887)	-	-	-	(97,785)	(43,226)	(119,893)	-	-	-	(163,120)
Hedge accounting not applied	14,266	(7,027)	(2,345)	418	405	5,716	(6,058)	(13,456)	(7,267)	(333)	752	(26,363)
Total	(11,631)	(78,915)	(2,345)	418	405	(92,068)	(49,285)	(133,349)	(7,267)	(333)	752	(189,483)

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

As of March 31, 2023: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 56,613 million yen), and gains/losses from derivatives with hedge accounting not applied (gain of 5,716 million yen), totaling loss of 50,896 million yen.

As of March 31, 2024: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 31,166 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 26,363 million yen), totaling loss of 57,529 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2023				As of March 31, 2024			
	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	(338)	(338)	10,000	10,000	(689)	(689)
Receipts floating, payments fixed	10,000	10,000	338	338	10,000	10,000	689	689
Yen interest rate swaption								
Bought								
Receipts floating, payments fixed	1,580,000 [19,754]	635,000 [7,108]	34,020	14,266	1,240,000 [20,468]	1,180,000 [20,119]	14,410	(6,058)
Total				14,266				(6,058)

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, 2023							
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)	-	-	-	-	-	0.10	0.10
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	10,000	10,000
Average fixed rate (payment)	-	-	-	-	-	0.64	0.64
Average floating rate (receipt)	-	-	-	-	-	0.10	0.10
Total	-	-	-	-	-	20,000	20,000
As of March 31, 2024							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	10,000	10,000
Average fixed rate (receipt)	-	-	-	-	-	0.63	0.63
Average floating rate (payment)	-	-	-	-	-	0.05	0.05
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	10,000	10,000
Average fixed rate (payment)	-	-	-	-	-	0.63	0.63
Average floating rate (receipt)	-	-	-	-	-	0.05	0.05
Total	-	-	-	-	-	20,000	20,000

② Currency-related transactions

(millions of yen)

	As of March 31, 2023			As of March 31, 2024		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	369,137	(4,514)	(4,514)	609,204	(10,055)	(10,055)
U.S. dollar	116,964	(870)	(870)	190,554	(3,608)	(3,608)
Australian dollar	76,562	980	980	159,727	(2,922)	(2,922)
Euro	52,526	(2,045)	(2,045)	115,704	(1,869)	(1,869)
British pound	49,145	(2,390)	(2,390)	86,747	(1,257)	(1,257)
Canadian dollar	18,506	(94)	(94)	31,355	(449)	(449)
Others	55,432	(94)	(94)	25,115	52	52
Bought	84,560	229	229	247,154	171	171
U.S. dollar	59,013	47	47	147,589	150	150
Euro	2,301	54	54	42,745	(104)	(104)
British pound	2,630	49	49	23,309	65	65
Canadian dollar	1,624	-	-	5,434	71	71
Australian dollar	1,414	8	8	5,163	34	34
Others	17,574	70	70	22,911	(45)	(45)
Currency options						
Sold						
Put	-	-	-	2,943	-	-
[-]	-	-	-	[-]	-	-
Others	-	-	-	2,943	-	-
[-]	-	-	-	[-]	-	-
Call	49,272			2,788		
[311]	115	195		[10]	-	10
U.S. dollar	49,272			-		
[311]	115	195		[-]	-	-
Others	-			2,788		
[-]	-	-	-	[10]	-	10
Bought						
Put	188,951			194,510		
[4,283]	1,345	(2,938)		[3,577]	15	(3,562)
U.S. dollar	138,564			190,019		
[3,109]	829	(2,279)		[3,563]	2	(3,561)
Euro	-			1,632		
[-]	-	-	-	[14]	12	(1)
Australian dollar	50,387			-		
[1,174]	515	(659)		[-]	-	-
Others	-			2,858		
[-]	-	-	-	[-]	-	-
Call	-			5,177		
[-]	-	-	-	[43]	22	(20)
U.S. dollar	-			757		
[-]	-	-	-	[13]	22	8
Others	-			4,420		
[-]	-	-	-	[29]	0	(29)
Total			(7,027)			(13,456)

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, 2023			As of March 31, 2024		
	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	330,195 [4,081]	2,169	(1,912)	458,503 [10,083]	3,193	(6,890)
Foreign currency-denominated stock index options						
Bought						
Put	39,690 [588]	155	(433)	20,883 [429]	53	(376)
Total			(2,345)			(7,267)

Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. 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, 2023			As of March 31, 2024		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Foreign currency-denominated bond futures						
Sold	-	-	-	40,811	(309)	(309)
Bought	-	-	-	93,712	(14)	(14)
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	-	-	-	13,967	5	5
Bought	-	-	-	22,284	62	62
Yen bond OTC options						
Sold						
Call	29,124 [25]	72	(47)	74,630 [88]	351	(262)
Put	95,842 [341]	102	239	- [-]	-	-
Bought						
Call	95,842 [296]	554	257	- [-]	-	-
Put	29,124 [33]	0	(32)	74,630 [117]	301	184
Total			418			(333)

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

	As of March 31, 2023				As of March 31, 2024			
	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	68,000	26,600	446	446	74,400	42,000	752	752
Protection bought	7,000	7,000	(40)	(40)	-	-	-	-
Total				405				752

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

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

① Interest-related transactions

Type of hedge accounting	Type of hedge	Hedged items	As of March 31, 2023				As of March 31, 2024			
			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	10,600	10,600	(96)	(96)	10,600	10,600	(135)	(135)
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	(27,059)	(27,059)	700,000	700,000	(44,291)	(44,291)
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	8,300	2,300	53	53	2,300	2,300	30	30
	Receipts floating, payments fixed	Loans payable	245,000	245,000	1,204	1,204	245,000	245,000	1,169	1,169
Total						(25,897)				(43,226)

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, 2023								
Notional amount (receipts fixed, payments floating)		6,000	2,300	10,600	-	-	700,000	718,900
Average fixed rate (receipt)		(0.02)	1.19	0.10	-	-	0.47	0.46
Average floating rate (payment)		0.06	0.07	(0.00)	-	-	0.03	0.03
Notional amount (receipts floating, payments fixed)		-	181,000	64,000	-	-	-	245,000
Average fixed rate (payment)		-	0.09	0.41	-	-	-	0.17
Average floating rate (receipt)		-	0.14	0.14	-	-	-	0.14
Total		6,000	183,300	74,600	-	-	700,000	963,900
As of March 31, 2024								
Notional amount (receipts fixed, payments floating)		-	2,900	10,000	-	50,000	650,000	712,900
Average fixed rate (receipt)		-	0.97	0.10	-	0.14	0.49	0.46
Average floating rate (payment)		-	0.22	0.07	-	0.06	0.08	0.08
Notional amount (receipts floating, payments fixed)		-	181,000	64,000	-	-	-	245,000
Average fixed rate (payment)		-	0.09	0.41	-	-	-	0.17
Average floating rate (receipt)		-	0.15	0.15	-	-	-	0.15
Total		-	183,900	74,000	-	50,000	650,000	957,900

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2023				As of March 31, 2024					
			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	310,111	297,161	(15,273)	(15,273)	755,553	724,883	(88,727)	(88,727)		
	U.S. dollar		207,737	205,890	(11,073)	(11,073)	550,187	537,205	(61,534)	(61,534)		
	Euro		82,801	71,698	(5,074)	(5,074)	172,839	155,150	(23,294)	(23,294)		
	British pound		19,572	19,572	873	873	27,215	27,215	(3,652)	(3,652)		
	Canadian dollar		-	-	-	-	4,360	4,360	(181)	(181)		
	Australian dollar		-	-	-	-	950	950	(63)	(63)		
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	2,243,706	-	(57,587)	(57,587)	1,139,616	-	(31,173)	(31,173)		
	Sold		998,694	-	(42,438)	(42,438)	549,072	-	(16,172)	(16,172)		
	U.S. dollar		640,128	-	1,316	1,316	425,188	-	(8,780)	(8,780)		
	Australian dollar		480,482	-	(14,633)	(14,633)	136,283	-	(5,461)	(5,461)		
	Euro		34,167	-	(1,325)	(1,325)	11,521	-	(286)	(286)		
	British pound		36,023	-	(769)	(769)	1,834	-	(25)	(25)		
	Canadian dollar		54,210	-	262	262	15,715	-	(446)	(446)		
	Others		94,813	-	973	973	573	-	7	7		
	Bought		36,963	-	(26)	(26)	417	-	5	5		
	U.S. dollar		42,573	-	1,035	1,035	30	-	0	0		
	Euro		67	-	(1)	(1)	29	-	(0)	(0)		
	Australian dollar		567	-	26	26	7	-	0	0		
	British pound		13,472	-	(67)	(67)	-	-	-	-		
	Canadian dollar		1,169	-	8	8	89	-	0	0		
	Others											
	Currency allotment method		Currency forward contracts	Foreign currency-denominated term deposits	5,000	-	-	-	10,001	-	-	-
			Sold		5,000	-	-	-	10,001	-	-	-
			U.S. dollar		368,715	368,715	-	-	368,715	260,550	-	-
Currency swaps		368,715	368,715		-	-	368,715	260,550	-	-		
U.S. dollar		22,878	12,958		-	-	10,260	10,260	-	-		
Currency swaps		22,878	12,958		-	-	10,260	10,260	-	-		
U.S. dollar												
Total												

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, 2023 or March 31, 2024.

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