

Supplementary Materials for the Six Months Ended September 30, 2024

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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2024		As of September 30, 2024	
	Carrying amount	%	Carrying amount	%
National government bonds	15,936,171	55.7	16,111,483	57.8
Local government bonds	121,805	0.4	120,531	0.4
Corporate bonds	1,874,903	6.5	1,894,346	6.8
Public entity bonds	402,652	1.4	382,956	1.4
Domestic stocks	4,036,229	14.1	3,638,572	13.1
Foreign securities	5,400,341	18.9	4,757,817	17.1
Foreign bonds	3,742,801	13.1	3,200,907	11.5
Foreign stocks and other securities	1,657,540	5.8	1,556,909	5.6
Other securities	1,261,978	4.4	1,343,549	4.8
Total	28,631,430	100.0	27,866,301	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, 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
As of September 30, 2024							
Securities	598,109	1,007,278	1,822,888	1,883,023	1,966,913	20,588,087	27,866,301
National government bonds	147,188	372,139	218,067	1,008,462	1,047,023	13,318,601	16,111,483
Local government bonds	4,779	17,329	2,904	1	3,888	91,628	120,531
Corporate bonds	65,486	195,489	321,390	189,823	120,590	1,001,566	1,894,346
Domestic stocks	-	-	-	-	-	3,638,572	3,638,572
Foreign securities	352,498	394,952	506,283	523,915	662,531	2,317,635	4,757,817
Foreign bonds	328,066	354,210	381,098	321,553	543,380	1,272,598	3,200,907
Foreign stocks and other securities	24,432	40,742	125,184	202,361	119,150	1,045,037	1,556,909
Other securities	28,155	27,367	774,242	160,821	132,879	220,082	1,343,549
Monetary claims bought	1,403	14,233	32,735	19,842	4,101	129,404	201,720
Certificates of deposit	90,993	-	-	-	-	-	90,993
Others	-	-	-	-	-	8,682	8,682

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, 2024		As of September 30, 2024	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	290	0.0	173	0.0
Mining	200	0.0	200	0.0
Construction	151,577	3.8	147,272	4.0
Manufacturing industries				
Food products	261,579	6.5	260,086	7.1
Textiles and clothing	18,942	0.5	21,347	0.6
Pulp and paper	3,200	0.1	2,980	0.1
Chemicals	199,429	4.9	197,602	5.4
Medical supplies	105,893	2.6	78,790	2.2
Oil and coal products	6,024	0.1	4,490	0.1
Rubber products	22,566	0.6	17,675	0.5
Glass and stone products	163,975	4.1	140,872	3.9
Steel	36,369	0.9	29,376	0.8
Non-steel metals	18,375	0.5	20,549	0.6
Metal products	41,416	1.0	50,353	1.4
Machinery	263,066	6.5	231,084	6.4
Electric appliances	919,168	22.8	813,442	22.4
Transportation vehicles	282,731	7.0	209,580	5.8
Precision instruments	200,275	5.0	187,262	5.1
Others	88,314	2.2	100,328	2.8
Electric and gas utilities	48,628	1.2	45,365	1.2
Transportation and communications industries				
Ground transportation	160,167	4.0	145,200	4.0
Water transportation	32	0.0	-	-
Air transportation	3,726	0.1	2,562	0.1
Warehouses	4,955	0.1	4,220	0.1
Telecommunications	115,170	2.9	111,666	3.1
Commerce				
Wholesale	220,031	5.5	224,701	6.2
Retail	122,747	3.0	109,293	3.0
Financial industries				
Banks	239,483	5.9	199,003	5.5
Security and trading companies	597	0.0	564	0.0
Insurance	7,200	0.2	7,847	0.2
Other	46,354	1.1	37,126	1.0
Real estate	23,572	0.6	18,909	0.5
Service	260,161	6.4	218,639	6.0
Total	4,036,229	100.0	3,638,572	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, 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
As of September 30, 2024							
Floating-rate loans	58,644	84,947	141,402	62,016	81,783	459,762	888,557
Fixed-rate loans	532,243	504,792	265,975	151,654	200,323	358,558	2,013,548
Total	590,887	589,739	407,378	213,671	282,107	818,321	2,902,105

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2024		As of September 30, 2024	
			%		%
Large corporations	Number of borrowers	199	61.2	201	61.8
	Amount of loans	1,900,854	82.3	1,918,090	82.7
Medium-sized corporations	Number of borrowers	6	1.8	5	1.5
	Amount of loans	5,323	0.2	4,144	0.2
Small-sized corporations	Number of borrowers	120	36.9	119	36.6
	Amount of loans	402,428	17.4	397,802	17.1
Total	Number of borrowers	325	100.0	325	100.0
	Amount of loans	2,308,606	100.0	2,320,037	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, 2024		As of September 30, 2024	
	Carrying amount	%	Carrying amount	%
Secured loans	2,904	0.1	3,010	0.1
Stocks and other securities	1,913	0.1	1,881	0.1
Real and personal estate	990	0.0	1,128	0.0
Others	-	-	-	-
Guarantees	100,723	3.5	91,266	3.1
Unsecured loans	2,770,570	96.4	2,807,829	96.8
Others	-	-	-	-
Total loans	2,874,198	100.0	2,902,105	100.0
Subordinated loans	264,514	9.2	263,642	9.1

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2024		As of September 30, 2024	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	196,533	6.8	185,598	6.4
Foodstuffs and beverages	35,818	1.2	35,142	1.2
Textile products	540	0.0	552	0.0
Lumber and wood products	-	-	-	-
Pulp, paper and paper products	2,716	0.1	2,581	0.1
Printing	15,000	0.5	13,750	0.5
Chemical and allied products	28,672	1.0	22,400	0.8
Petroleum refining	500	0.0	500	0.0
Ceramic, stone and clay products	21,213	0.7	21,088	0.7
Iron and steel	31,737	1.1	31,645	1.1
Non-ferrous metals and products	7,184	0.2	7,018	0.2
Fabricated metal products	540	0.0	780	0.0
General-purpose and production- and business-oriented machinery	23,583	0.8	22,379	0.8
Electrical machinery equipment and supplies	9,939	0.3	9,950	0.3
Transportation equipment	12,816	0.4	12,024	0.4
Miscellaneous manufacturing industries	6,272	0.2	5,786	0.2
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	15,532	0.5	16,258	0.6
Electricity, gas, heat supply and water	501,023	17.4	503,500	17.3
Information and communications	57,156	2.0	41,859	1.4
Transport and postal activities	228,930	8.0	224,868	7.7
Wholesale trade	179,210	6.2	168,307	5.8
Retail trade	9,038	0.3	8,734	0.3
Finance and insurance	1,068,210	37.2	1,093,506	37.7
Real estate	156,272	5.4	153,090	5.3
Goods rental and leasing	82,966	2.9	73,614	2.5
Scientific research, professional and technical services	6,120	0.2	6,201	0.2
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	6,954	0.2	6,760	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	1,788	0.1	2,689	0.1
Other services	1,875	0.1	1,505	0.1
Local governments	9,645	0.3	8,465	0.3
Individuals	-	-	-	-
Others	-	-	-	-
Total domestic	2,521,259	87.7	2,494,961	86.0
Foreign				
Governments	6,795	0.2	5,261	0.2
Financial institutions	-	-	-	-
Commercial and industrial	346,143	12.0	401,883	13.8
Total foreign	352,939	12.3	407,144	14.0
Total	2,874,198	100.0	2,902,105	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, 2024		As of September 30, 2024	
	Carrying amount	%	Carrying amount	%
Foreign bonds	2,807,267	44.0	2,392,408	41.4
Foreign stocks	1,363,963	21.4	1,260,353	21.8
Cash, cash equivalents and other assets	575,968	9.0	602,674	10.4
Sub-total	4,747,199	74.5	4,255,435	73.6

B. Assets swapped into yen (millions of yen)

	As of March 31, 2024		As of September 30, 2024	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	20,190	0.3	15,254	0.3
Sub-total	20,190	0.3	15,254	0.3

C. Assets denominated in yen (millions of yen)

	As of March 31, 2024		As of September 30, 2024	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	32,260	0.5	51,958	0.9
Foreign bonds and others	1,575,320	24.7	1,461,611	25.3
Sub-total	1,607,580	25.2	1,513,569	26.2

D. Total (millions of yen)

	As of March 31, 2024		As of September 30, 2024	
	Carrying amount	%	Carrying amount	%
Foreign investments	6,374,971	100.0	5,784,260	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, 2024		As of September 30, 2024	
	Carrying amount	%	Carrying amount	%
U.S. dollar	2,779,553	58.6	2,625,031	61.7
Euro	744,208	15.7	688,657	16.2
Australian dollar	771,303	16.2	504,126	11.8
British pound	170,489	3.6	185,813	4.4
Canadian dollar	74,948	1.6	76,651	1.8
Indian Rupee	25,865	0.5	36,881	0.9
New Zealand dollar	39,920	0.8	21,686	0.5
Total (including others not listed above)	4,747,199	100.0	4,255,435	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, 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
As of September 30, 2024								
North America	1,795,427	37.7	1,182,926	37.0	612,500	39.3	104,482	25.7
Europe	1,193,987	25.1	810,391	25.3	383,595	24.6	137,108	33.7
Oceania	374,496	7.9	362,196	11.3	12,300	0.8	103,670	25.5
Asia	109,892	2.3	58,455	1.8	51,436	3.3	7,438	1.8
Latin America	1,134,309	23.8	637,812	19.9	496,496	31.9	49,183	12.1
Middle East	402	0.0	-	-	402	0.0	-	-
Africa	177	0.0	-	-	177	0.0	5,261	1.3
International organizations	149,123	3.1	149,123	4.7	-	-	-	-
Total	4,757,817	100.0	3,200,907	100.0	1,556,909	100.0	407,144	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, 2024						As of September 30, 2024					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(43,226)	(119,893)	-	-	-	(163,120)	(41,997)	(47,487)	-	-	-	(89,485)
Hedge accounting not applied	(6,058)	(13,456)	(7,267)	(333)	752	(26,363)	(13,616)	2,807	(261)	188	698	(10,182)
Total	(49,285)	(133,349)	(7,267)	(333)	752	(189,483)	(55,614)	(44,679)	(261)	188	698	(99,667)

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

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.

As of September 30, 2024: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 17,031 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 10,182 million yen), totaling gain of 6,848 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2024				As of September 30, 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	(689)	(689)	54,100	54,100	121	121
Receipts floating, payments fixed	10,000	10,000	689	689	65,000	55,200	(26)	(26)
Yen interest rate swaption								
Bought								
Receipts floating, payments fixed	1,240,000 [20,468]	1,180,000 [20,119]	14,410	(6,058)	1,180,000 [20,119]	1,060,000 [19,055]	6,407	(13,711)
Total				(6,058)				(13,616)

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, 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
As of September 30, 2024							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	35,200	18,900	-	-	-	54,100
Average fixed rate (receipt)	-	0.47	0.66	-	-	-	0.54
Average floating rate (payment)	-	0.23	0.18	-	-	-	0.21
Notional amount (receipts floating, payments fixed)	9,800	20,700	33,500	-	-	1,000	65,000
Average fixed rate (payment)	0.31	0.44	0.60	-	-	1.57	0.52
Average floating rate (receipt)	0.23	0.23	0.23	-	-	0.23	0.23
Total	9,800	55,900	52,400	-	-	1,000	119,100

② Currency-related transactions

(millions of yen)

	As of March 31, 2024			As of September 30, 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	609,204	(10,055)	(10,055)	622,214	3,719	3,719
U.S. dollar	190,554	(3,608)	(3,608)	256,165	4,670	4,670
Australian dollar	159,727	(2,922)	(2,922)	134,231	(2,920)	(2,920)
Euro	115,704	(1,869)	(1,869)	116,534	2,306	2,306
British pound	86,747	(1,257)	(1,257)	77,911	(506)	(506)
Canadian dollar	31,355	(449)	(449)	27,347	309	309
Others	25,115	52	52	10,024	(140)	(140)
Bought	247,154	171	171	137,250	330	330
U.S. dollar	147,589	150	150	92,332	(177)	(177)
Australian dollar	5,163	34	34	15,012	394	394
Euro	42,745	(104)	(104)	9,855	(22)	(22)
British pound	23,309	65	65	6,920	35	35
Canadian dollar	5,434	71	71	2,992	-	-
Others	22,911	(45)	(45)	10,136	99	99
Currency options						
Sold						
Put	2,943	-	-	58,371	-	-
Australian dollar	[-]	-	-	[244]	7	237
Others	2,943	-	-	58,127	-	-
British pound	[-]	-	-	[120]	3	116
Others	[-]	-	-	[124]	3	120
Call	2,788	-	10	49,150	-	-
U.S. dollar	[10]	-	10	[217]	15	202
British pound	-	-	-	27,609	-	-
Australian dollar	[-]	-	-	[59]	12	46
Others	-	-	-	14,136	-	-
U.S. dollar	[-]	-	-	[147]	0	147
Australian dollar	-	-	-	7,404	-	-
Others	[-]	-	-	[10]	2	8
Others	2,788	-	10	-	-	-
Others	[10]	-	10	[-]	-	-
Bought						
Put	194,510	-	(3,562)	83,325	-	(676)
Australian dollar	[3,577]	15	(3,562)	[747]	71	(676)
Euro	-	-	-	29,243	-	(308)
British pound	[-]	-	-	[337]	29	(308)
Canadian dollar	1,632	12	(1)	6,377	8	(19)
U.S. dollar	[14]	12	(1)	[28]	8	(19)
Others	-	-	-	5,730	-	(32)
Others	[-]	-	-	[32]	0	(32)
U.S. dollar	-	-	-	3,876	-	-
Others	[-]	-	-	[-]	-	-
Others	190,019	2	(3,561)	-	-	-
Others	[3,563]	2	(3,561)	[-]	-	-
Others	2,858	-	-	38,097	32	(315)
Others	[-]	-	-	[348]	32	(315)
Call	5,177	22	(20)	150,889	205	(1,005)
U.S. dollar	[43]	22	(20)	[1,211]	205	(1,005)
British pound	757	22	8	121,012	181	(747)
Australian dollar	[13]	22	8	[929]	181	(747)
Others	-	-	-	14,136	-	(231)
Others	[-]	-	-	[232]	0	(231)
Others	-	-	-	12,506	22	(23)
Others	[-]	-	-	[45]	22	(23)
Others	4,420	0	(29)	3,234	0	(2)
Others	[29]	0	(29)	[2]	0	(2)
Total			(13,456)			2,807

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, 2024			As of September 30, 2024		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Bought	-	-	-	17,383	442	442
Foreign currency-denominated stock index futures						
Sold	-	-	-	10,104	(306)	(306)
Bought	-	-	-	15,119	282	282
Yen stock index options						
Sold						
Put	-	-	-	66,544		
[-]	[-]	-	-	[2,765]	606	2,158
Bought						
Call	-	-	-	35,590		
[-]	[-]	-	-	[894]	1,232	337
Put	458,503			414,434		
[10,083]	[10,083]	3,193	(6,890)	[9,332]	6,156	(3,176)
Foreign currency-denominated stock index options						
Bought						
Put	20,883			-		
[429]	[429]	53	(376)	[-]	-	-
Total			(7,267)			(261)

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, 2024			As of September 30, 2024		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	-	-	-	8,665	(13)	(13)
Foreign currency-denominated bond futures						
Sold	40,811	(309)	(309)	122,181	329	329
Bought	93,712	(14)	(14)	245,807	(188)	(188)
Foreign currency-denominated bond futures options						
Sold						
Put	-	-	-	5,644		
[-]	[-]	-	-	[7]	10	(2)
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	13,967	5	5	6,913	12	12
Bought	22,284	62	62	7,157	(5)	(5)
Yen bond OTC options						
Sold						
Call	74,630			62,966		
[88]	[88]	351	(262)	[66]	15	50
Put	-	-	-	7,619		
[-]	[-]	-	-	[25]	16	9
Bought						
Call	-	-	-	7,619		
[-]	[-]	-	-	[22]	20	(2)
Put	74,630			62,966		
[117]	[117]	301	184	[80]	79	(1)
Total			(333)			188

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, 2024				As of September 30, 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	74,400	42,000	752	752	70,000	33,000	698	698
Total				752				698

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, 2024				As of September 30, 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	(135)	(135)	10,600	10,600	(155)	(155)
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	(44,291)	(44,291)	700,000	700,000	(43,157)	(43,157)
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	Loans	2,300	2,300	30	30	2,300	2,300	17	17
	Receipts floating, payments fixed	Loans payable	245,000	245,000	1,169	1,169	245,000	245,000	1,297	1,297
Total						(43,226)				(41,997)

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, 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
As of September 30, 2024							
Notional amount (receipts fixed, payments floating)	-	2,900	10,000	-	155,000	545,000	712,900
Average fixed rate (receipt)	-	0.97	0.10	-	0.22	0.54	0.46
Average floating rate (payment)	-	0.41	0.23	-	0.22	0.28	0.27
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)	-	0.25	0.25	-	-	-	0.25
Total	-	183,900	74,000	-	155,000	545,000	957,900

