November 13, 2026

Supplementary Materials for the Six Months Ended September 30, 2026

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Please note that this is an unofficial translation of the original disclosure in Japanese.

1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2026		As of September 30, 2026	
	Carrying amount	%	Carrying amount	%
National government bonds	15,619,956	56.1	15,627,702	55.7
Local government bonds	125,674	0.5	88,690	0.3
Corporate bonds	1,840,650	6.6	1,782,134	6.3
Public entity bonds	351,914	1.3	308,979	1.1
Domestic stocks	3,423,322	12.3	3,530,001	12.6
Foreign securities	5,158,212	18.5	5,386,622	19.2
Foreign bonds	3,390,655	12.2	3,430,242	12.2
Foreign stocks and other securities	1,767,556	6.4	1,956,380	7.0
Other securities	1,656,303	6.0	1,650,033	5.9
Total	27,824,118	100.0	28,065,184	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, 2026							
Securities	396,606	1,353,288	2,537,975	1,428,246	2,231,629	19,876,371	27,824,118
National government bonds	141,545	228,520	818,018	517,641	1,190,811	12,723,418	15,619,956
Local government bonds	8,983	2,902	5,124	270	8,175	100,218	125,674
Corporate bonds	65,869	211,815	286,706	160,586	134,497	981,175	1,840,650
Domestic stocks	-	-	-	-	-	3,423,322	3,423,322
Foreign securities	163,151	503,722	715,581	708,009	570,559	2,497,188	5,158,212
Foreign bonds	126,398	403,226	564,225	479,464	487,678	1,329,662	3,390,655
Foreign stocks and other securities	36,753	100,495	151,355	228,545	82,880	1,167,525	1,767,556
Other securities	17,056	406,327	712,545	41,738	327,586	151,048	1,656,303
Monetary claims bought	3,534	23,897	21,821	11,173	2,177	111,534	174,138
Certificates of deposit	140,979	-	-	-	-	-	140,979
Others	-	-	-	-	-	3,341	3,341
As of September 30, 2026							
Securities	350,758	1,338,031	2,597,524	1,501,904	2,044,828	20,232,138	28,065,184
National government bonds	162,972	174,885	887,409	543,902	1,076,251	12,782,281	15,627,702
Local government bonds	1,499	2,902	5,160	265	7,940	70,923	88,690
Corporate bonds	66,309	218,292	289,728	162,149	127,637	918,016	1,782,134
Domestic stocks	-	-	-	-	-	3,530,001	3,530,001
Foreign securities	97,298	487,826	766,243	716,890	576,234	2,742,130	5,386,622
Foreign bonds	54,452	384,840	559,802	582,556	495,653	1,352,937	3,430,242
Foreign stocks and other securities	42,845	102,985	206,440	134,333	80,581	1,389,193	1,956,380
Other securities	22,679	454,125	648,983	78,696	256,763	188,785	1,650,033
Monetary claims bought	14,506	13,059	22,886	6,031	11,121	98,165	165,770
Certificates of deposit	69,966	-	-	-	-	-	69,966
Others	-	-	-	-	-	867	867

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, 2026		As of September 30, 2026	
	Carrying amount	%	Carrying amount	%
Fishery, Agriculture & Forestry	188	0.0	314	0.0
Mining	1,376	0.0	790	0.0
Construction	145,826	4.3	107,048	3.0
Manufacturing				
Foods	160,276	4.7	127,643	3.6
Textiles & Apparels	18,246	0.5	19,135	0.5
Pulp & Paper	1,811	0.1	2,070	0.1
Chemicals	159,301	4.7	157,938	4.5
Pharmaceutical	70,974	2.1	52,059	1.5
Oil & Coal Products	2,342	0.1	2,510	0.1
Rubber Products	24,974	0.7	20,326	0.6
Glass & Ceramics Products	176,959	5.2	136,587	3.9
Iron & Steel	21,304	0.6	19,349	0.5
Nonferrous Metals	78,806	2.3	95,884	2.7
Metal Products	43,995	1.3	43,778	1.2
Machinery	234,870	6.9	195,849	5.5
Electric Appliances	752,656	22.0	812,994	23.0
Transportation Equipment	172,460	5.0	149,068	4.2
Precision Instruments	118,299	3.5	88,143	2.5
Other Products	83,245	2.4	82,517	2.3
Electric Power & Gas	63,915	1.9	53,607	1.5
Transportation, Information & Communication				
Land Transportation	113,513	3.3	102,641	2.9
Marine Transportation	374	0.0	377	0.0
Air Transportation	1,347	0.0	1,371	0.0
Warehousing & Harbor Transportation Services	3,534	0.1	3,543	0.1
Information & Communication	43,324	1.3	96,102	2.7
Trade				
Wholesale Trade	264,277	7.7	252,531	7.2
Retail Trade	93,014	2.7	72,851	2.1
Financial & Insurance				
Banks	373,241	10.9	568,182	16.1
Securities & Commodity Futures	1,198	0.0	825	0.0
Insurance	9,612	0.3	10,628	0.3
Other Financing Business	28,265	0.8	26,471	0.7
Real estate	23,483	0.7	20,838	0.6
Services	136,302	4.0	206,015	5.8
Total	3,423,322	100.0	3,530,001	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, 2026							
Floating-rate loans	75,572	106,310	124,705	52,442	100,585	475,393	935,010
Fixed-rate loans	558,074	383,371	237,416	99,251	221,355	642,909	2,142,378
Total	633,646	489,682	362,121	151,693	321,941	1,118,303	3,077,388
As of September 30, 2026							
Floating-rate loans	54,895	122,365	83,134	82,550	70,274	464,477	877,697
Fixed-rate loans	493,367	280,239	206,140	89,621	229,948	619,489	1,918,807
Total	548,262	402,604	289,274	172,172	300,222	1,083,967	2,796,505

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2026		As of September 30, 2026	
			%		%
Large corporations	Number of borrowers	174	60.2	168	59.4
	Amount of loans	1,949,745	83.5	1,749,772	82.0
Medium-sized corporations	Number of borrowers	3	1.0	4	1.4
	Amount of loans	1,311	0.1	3,085	0.1
Small-sized corporations	Number of borrowers	112	38.8	111	39.2
	Amount of loans	382,751	16.4	379,963	17.8
Total	Number of borrowers	289	100.0	283	100.0
	Amount of loans	2,333,808	100.0	2,132,822	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, 2026		As of September 30, 2026	
	Carrying amount	%	Carrying amount	%
Secured loans	2,306	0.1	2,003	0.1
Stocks and other securities	1,496	0.0	1,191	0.0
Real and personal estate	810	0.0	812	0.0
Others	-	-	-	-
Guarantees	128,685	4.2	127,409	4.6
Unsecured loans	2,946,396	95.7	2,667,092	95.4
Others	-	-	-	-
Total loans	3,077,388	100.0	2,796,505	100.0
Subordinated loans	525,874	17.1	521,683	18.7

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2026		As of September 30, 2026	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	146,936	4.8	138,332	4.9
Foodstuffs and beverages	28,502	0.9	28,370	1.0
Textile products	385	0.0	309	0.0
Lumber and wood products	-	-	-	-
Pulp, paper and paper products	2,296	0.1	2,191	0.1
Printing	10,000	0.3	10,000	0.4
Chemical and allied products	17,572	0.6	10,969	0.4
Petroleum refining	500	0.0	500	0.0
Ceramic, stone and clay products	14,919	0.5	14,748	0.5
Iron and steel	31,536	1.0	28,505	1.0
Non-ferrous metals and products	3,507	0.1	3,438	0.1
Fabricated metal products	780	0.0	685	0.0
General-purpose and production- and business-oriented machinery	20,341	0.7	19,047	0.7
Electrical machinery equipment and supplies	8,298	0.3	11,239	0.4
Transportation equipment	5,183	0.2	5,953	0.2
Miscellaneous manufacturing industries	3,113	0.1	2,375	0.1
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	13,840	0.4	16,134	0.6
Electricity, gas, heat supply and water	552,741	18.0	518,303	18.5
Information and communications	25,509	0.8	28,543	1.0
Transport and postal activities	204,212	6.6	203,242	7.3
Wholesale trade	139,972	4.5	134,490	4.8
Retail trade	10,804	0.4	10,515	0.4
Finance and insurance	1,239,002	40.3	1,078,625	38.6
Real estate	152,419	5.0	151,974	5.4
Goods rental and leasing	87,003	2.8	76,087	2.7
Scientific research, professional and technical services	1,589	0.1	2,172	0.1
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	4,921	0.2	4,307	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	2,624	0.1	2,875	0.1
Other services	215	0.0	146	0.0
Local governments	5,127	0.2	4,399	0.2
Individuals	-	-	-	-
Others	-	-	-	-
Total domestic	2,586,920	84.1	2,370,150	84.8
Foreign				
Governments	4,952	0.2	4,815	0.2
Financial institutions	-	-	-	-
Commercial and industrial	485,516	15.8	421,539	15.1
Total foreign	490,468	15.9	426,354	15.2
Total	3,077,388	100.0	2,796,505	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, 2026		As of September 30, 2026	
	Carrying amount	%	Carrying amount	%
Foreign bonds	2,524,791	40.1	2,405,506	37.4
Foreign stocks	1,436,369	22.8	1,593,141	24.7
Cash, cash equivalents and other assets	625,076	9.9	554,872	8.6
Sub-total	4,586,237	72.8	4,553,520	70.7

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2026		As of September 30, 2026	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	20,244	0.3	15,276	0.2
Sub-total	20,244	0.3	15,276	0.2

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2026		As of September 30, 2026	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	87,310	1.4	77,129	1.2
Foreign bonds and others	1,607,858	25.5	1,793,809	27.9
Sub-total	1,695,168	26.9	1,870,938	29.1

D. Total

(millions of yen)

	As of March 31, 2026		As of September 30, 2026	
	Carrying amount	%	Carrying amount	%
Foreign investments	6,301,650	100.0	6,439,735	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, 2026		As of September 30, 2026	
	Carrying amount	%	Carrying amount	%
U.S. dollar	2,989,249	65.2	2,982,065	65.5
Euro	981,785	21.4	980,284	21.5
Australian dollar	217,959	4.8	184,629	4.1
British pound	145,056	3.2	140,980	3.1
Canadian dollar	88,783	1.9	84,512	1.9
Mexican peso	13,207	0.3	34,365	0.8
New Zealand dollar	31,385	0.7	30,561	0.7
Total (including others not listed above)	4,586,237	100.0	4,553,520	100.0

(3) Investments by Region

(millions of yen)

		Foreign securities		Bonds		Stocks and other securities		Loans to borrowers located outside Japan	
		Carrying amount	%	Carrying amount	%	Carrying amount	%	Carrying amount	%
As of March 31, 2026									
	North America	1,970,167	38.2	1,280,958	37.8	689,209	39.0	171,719	35.0
	Europe	1,453,121	28.2	1,038,472	30.6	414,649	23.5	152,370	31.1
	Oceania	259,298	5.0	246,783	7.3	12,515	0.7	86,182	17.6
	Asia	80,212	1.6	34,027	1.0	46,184	2.6	4,561	0.9
	Latin America	1,309,164	25.4	704,786	20.8	604,377	34.2	70,681	14.4
	Middle East	219	0.0	-	-	219	0.0	-	-
	Africa	400	0.0	-	-	400	0.0	4,952	1.0
	International organizations	85,627	1.7	85,627	2.5	-	-	-	-
	Total	5,158,212	100.0	3,390,655	100.0	1,767,556	100.0	490,468	100.0
As of September 30, 2026									
	North America	2,053,043	38.1	1,273,372	37.1	779,671	39.9	136,734	32.1
	Europe	1,470,748	27.3	1,030,839	30.1	439,908	22.5	145,596	34.1
	Oceania	234,925	4.4	223,979	6.5	10,945	0.6	77,203	18.1
	Asia	74,940	1.4	27,181	0.8	47,758	2.4	4,411	1.0
	Latin America	1,469,963	27.3	792,656	23.1	677,306	34.6	54,477	12.8
	Middle East	276	0.0	-	-	276	0.0	3,115	0.7
	Africa	514	0.0	-	-	514	0.0	4,815	1.1
	International organizations	82,211	1.5	82,211	2.4	-	-	-	-
	Total	5,386,622	100.0	3,430,242	100.0	1,956,380	100.0	426,354	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, 2026						As of September 30, 2026					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(28,397)	(186,065)	-	-	-	(214,462)	935	(110,520)	-	-	-	(109,584)
Hedge accounting not applied	6,822	(11,170)	3,768	279	476	175	22,023	8,509	(6,250)	894	912	26,090
Total	(21,575)	(197,235)	3,768	279	476	(214,287)	22,959	(102,010)	(6,250)	894	912	(83,493)

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

As of March 31, 2026: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 15,746 million yen), and gains/losses from derivatives with hedge accounting not applied (gain of 175 million yen), totaling loss of 15,570 million yen.

As of September 30, 2026: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 7,825 million yen) and gains/losses from derivatives with hedge accounting not applied (gain of 26,090 million yen), totaling gain of 33,916 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2026				As of September 30, 2026			
	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	-	-	-	-	41,450	18,850	(390)	(390)
Receipts floating, payments fixed	500	500	23	23	65,431	65,431	856	856
Yen interest rate swaption								
Sold								
Receipts floating, payments fixed	120,000 [156]	120,000 [156]	355	(199)	440,000 [332]	110,000 [175]	1,146	(813)
Bought								
Receipts floating, payments fixed	315,000 [5,491]	250,000 [4,295]	12,489	6,998	829,000 [16,887]	489,000 [12,805]	39,258	22,370
Total	—	—	—	6,822	—	—	—	22,023

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, 2026							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	-	-
Average fixed rate (receipt)	-	-	-	-	-	-	-
Average floating rate (payment)	-	-	-	-	-	-	-
Notional amount (receipts floating, payments fixed)	-	-	-	-	500	-	500
Average fixed rate (payment)	-	-	-	-	1.40	-	1.40
Average floating rate (receipt)	-	-	-	-	0.73	-	0.73
Total	-	-	-	-	500	-	500
As of September 30, 2026							
Notional amount (receipts fixed, payments floating)	22,600	7,600	7,850	-	1,680	1,720	41,450
Average fixed rate (receipt)	1.20	1.44	1.87	-	2.57	3.03	1.50
Average floating rate (payment)	1.00	0.94	0.93	-	0.94	0.91	0.97
Notional amount (receipts floating, payments fixed)	-	10,200	15,300	-	37,171	2,760	65,431
Average fixed rate (payment)	-	1.66	2.24	-	0.70	3.08	1.31
Average floating rate (receipt)	-	1.00	1.11	-	0.28	0.89	0.61
Total	22,600	17,800	23,150	-	38,851	4,480	106,881

② Currency-related transactions

(millions of yen)

	As of March 31, 2026			As of September 30, 2026		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	678,554	(11,488)	(11,488)	729,091	8,767	8,767
U.S. dollar	339,109	(7,549)	(7,549)	314,703	3,428	3,428
Euro	136,998	784	784	180,851	2,413	2,413
Australian dollar	105,329	(4,787)	(4,787)	112,382	1,722	1,722
British pound	64,402	142	142	67,725	963	963
Canadian dollar	22,499	(77)	(77)	21,668	131	131
Others	10,214	(0)	(0)	31,760	107	107
Bought	118,129	317	317	204,483	(257)	(257)
U.S. dollar	59,307	254	254	102,707	729	729
Australian dollar	15,830	98	98	36,567	(561)	(561)
Euro	28,890	(37)	(37)	27,091	(309)	(309)
British pound	809	1	1	9,228	7	7
Canadian dollar	3,333	-	-	4,617	-	-
Others	9,957	-	-	24,271	(123)	(123)
Total	—	—	(11,170)	—	—	8,509

Note: 1. Forward exchange rates are used for exchange rates as of period ends.
2. Fair value is shown in "Gains (losses)".
3. There were no transactions with a maturity of more than one year in the table above.

③Stock-related transactions

(millions of yen)

	As of March 31, 2026			As of September 30, 2026		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Bought	-	-	-	83,009	665	665
Foreign currency-denominated stock index futures						
Bought	-	-	-	40,439	1,210	1,210
Yen stock index options						
Sold						
Call	20,650			93,426		
	[260]	5	254	[904]	1,780	(875)
Put	18,375			-		
	[442]	778	(336)	[-]	-	-
Bought						
Call	19,950			-		
	[497]	20	(477)	[-]	-	-
Put	439,812			252,832		
	[24,533]	28,895	4,361	[9,174]	2,121	(7,053)
Over-the-counter transactions						
Equity forward contracts						
Sold	-	-	-	3,780	(4)	(4)
Bought	-	-	-	3,799	77	77
Multi-Asset index options						
Bought						
Call	30,059			65,065		
	[162]	127	(34)	[351]	81	(269)
Total	—	—	3,768	—	—	(6,250)

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.

④Bond-related transactions

(millions of yen)

	As of March 31, 2026			As of September 30, 2026		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	-	-	-	212,243	1,645	1,645
Bought	-	-	-	23,711	(48)	(48)
Foreign currency-denominated bond futures						
Sold	16,694	251	251	33,758	1,320	1,320
Bought	32,651	(425)	(425)	101,085	(2,152)	(2,152)
Foreign currency-denominated bond futures options						
Sold						
Put	-			9,653		
	[-]	-	-	[36]	39	(2)
Bought						
Call	-			30,422		
	[-]	-	-	[275]	103	(172)
Put	-			4,885		
	[-]	-	-	[34]	36	2
Over-the-counter transactions						
Foreign currency-denominated bond forward futures						
Sold	-	-	-	11,677	159	159
Bought	-	-	-	14,331	(179)	(179)
Yen bond OTC options						
Sold						
Call	85,027			102,894		
	[220]	9	210	[246]	30	215
Put	-			6,380		
	[-]	-	-	[70]	103	(33)
Bought						
Call	-			6,380		
	[-]	-	-	[48]	15	(33)
Put	85,027			102,894		
	[248]	491	243	[289]	461	172
Total	—	—	279	—	—	894

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, 2026				As of September 30, 2026			
	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	81,000	25,000	476	476	146,000	51,800	912	912
Total	—	—	—	476	—	—	—	912

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, 2026				As of September 30, 2026			
			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	13,730	13,130	(348)	(348)	28,730	28,130	(433)	(433)
	Receipts fixed, payments floating	Insurance liabilities	200,000	200,000	(29,427)	(29,427)	-	-	-	-
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	-	-	-	-	1,000	1,000	3	3
	Receipts floating, payments fixed	Loans payable	64,000	64,000	1,378	1,378	64,000	64,000	1,365	1,365
Total		—	—	—	—	(28,397)	—	—	—	935

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, 2026							
Notional amount (receipts fixed, payments floating)	600	10,000	3,130	-	150,000	50,000	213,730
Average fixed rate (receipt)	0.13	0.10	1.53	-	0.40	0.60	0.45
Average floating rate (payment)	1.11	0.74	1.11	-	0.78	0.79	0.79
Notional amount (receipts floating, payments fixed)	-	64,000	-	-	-	-	64,000
Average fixed rate (payment)	-	0.41	-	-	-	-	0.41
Average floating rate (receipt)	-	0.88	-	-	-	-	0.88
Total	600	74,000	3,130	-	150,000	50,000	277,730
As of September 30, 2026							
Notional amount (receipts fixed, payments floating)	600	10,000	14,130	5,000	-	-	29,730
Average fixed rate (receipt)	0.13	0.10	2.46	2.98	-	-	1.71
Average floating rate (payment)	1.46	1.24	1.62	1.57	-	-	1.48
Notional amount (receipts floating, payments fixed)	-	64,000	-	-	-	-	64,000
Average fixed rate (payment)	-	0.41	-	-	-	-	0.41
Average floating rate (receipt)	-	1.35	-	-	-	-	1.35
Total	600	74,000	14,130	5,000	-	-	93,730

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2026				As of September 30, 2026			
			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	931,311	853,229	(170,318)	(170,318)	916,516	849,712	(118,345)	(118,345)
	U.S. dollar		707,913	640,520	(116,368)	(116,368)	680,241	631,378	(78,031)	(78,031)
	Euro		182,012	171,323	(44,788)	(44,788)	195,262	185,570	(32,106)	(32,106)
	British pound		25,867	25,867	(7,557)	(7,557)	25,494	17,246	(7,130)	(7,130)
	Canadian dollar		13,099	13,099	(1,265)	(1,265)	13,099	13,099	(709)	(709)
	Australian dollar		2,418	2,418	(338)	(338)	2,418	2,418	(368)	(368)
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds								
	Sold		736,802	-	(15,840)	(15,840)	738,868	30,580	7,828	7,828
	U.S. dollar		417,439	-	(16,248)	(16,248)	437,385	19,672	(1,592)	(1,592)
	Euro		171,749	-	468	468	177,217	10,908	6,186	6,186
	Canadian dollar		24,314	-	(131)	(131)	23,696	-	674	674
	Australian dollar		60,935	-	(426)	(426)	20,774	-	283	283
	British pound		11,891	-	115	115	11,631	-	169	169
	Others		50,471	-	381	381	68,163	-	2,107	2,107
	Bought		7,844	-	94	94	421	-	(2)	(2)
	U.S. dollar		5,969	-	88	88	334	-	(0)	(0)
	Euro		1,234	-	6	6	61	-	(1)	(1)
	Australian dollar		46	-	(0)	(0)	16	-	(0)	(0)
	British pound		14	-	(0)	(0)	9	-	(0)	(0)
	Canadian dollar		577	-	0	0	-	-	-	-
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits								
	Sold		10,009	-	-	-	5,008	-	-	-
	U.S. dollar		10,009	-	-	-	5,008	-	-	-
	Currency swaps	Foreign currency-denominated bonds payable	576,780	316,230	-	-	316,230	316,230	-	-
	U.S. dollar		576,780	316,230	-	-	316,230	316,230	-	-
	Currency swaps	Foreign currency-denominated loans	10,260	10,260	-	-	10,260	10,260	-	-
	U.S. dollar		10,260	10,260	-	-	10,260	10,260	-	-
Total		—	—	—	—	(186,065)	—	—	—	(110,520)

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 hedge-accounting-applied derivative transactions other than ① and ② as of March 31, 2026 or September 30, 2026.

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