

Supplementary Materials for the Six Months Ended September 30, 2017

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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2017		As of September 30, 2017	
	Carrying amount	%	Carrying amount	%
National government bonds	13,967,855	47.1	13,933,186	45.7
Local government bonds	109,098	0.4	118,122	0.4
Corporate bonds	1,975,300	6.7	1,921,736	6.3
Public entity bonds	445,919	1.5	404,304	1.3
Domestic stocks	3,474,743	11.7	3,711,301	12.2
Foreign securities	9,512,246	32.1	10,232,160	33.6
Foreign bonds	8,260,182	27.9	8,807,549	28.9
Foreign stocks and other securities	1,252,063	4.2	1,424,610	4.7
Other securities	620,006	2.1	545,028	1.8
Total	29,659,250	100.0	30,461,535	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, 2017							
Securities	520,493	1,344,770	1,352,622	1,079,153	2,897,918	22,464,291	29,659,250
National government bonds	36,262	346,870	152,306	297,985	910,335	12,224,094	13,967,855
Local government bonds	3,627	6,794	30,515	4,381	21,582	42,196	109,098
Corporate bonds	162,816	224,979	216,739	142,690	394,343	833,731	1,975,300
Domestic stocks	-	-	-	-	-	3,474,743	3,474,743
Foreign securities	315,351	671,420	907,718	602,022	1,514,610	5,501,122	9,512,246
Foreign bonds	311,838	666,258	906,513	583,178	1,494,081	4,298,312	8,260,182
Foreign stocks and other securities	3,513	5,162	1,204	18,844	20,529	1,202,809	1,252,063
Other securities	2,434	94,704	45,342	32,074	57,046	388,403	620,006
Monetary claims bought	3,066	2,077	541	2,576	-	183,951	192,213
Certificates of deposit	49,998	-	-	-	-	-	49,998
Others	-	-	-	-	-	50,191	50,191
As of September 30, 2017							
Securities	554,881	1,406,570	1,324,535	1,173,882	3,479,797	22,521,866	30,461,535
National government bonds	164,083	293,503	82,806	344,913	1,091,323	11,956,555	13,933,186
Local government bonds	2,916	18,006	18,942	4,357	21,507	52,392	118,122
Corporate bonds	93,996	235,844	187,362	130,824	349,668	924,040	1,921,736
Domestic stocks	-	-	-	-	-	3,711,301	3,711,301
Foreign securities	291,452	775,429	978,823	671,122	1,931,833	5,583,499	10,232,160
Foreign bonds	286,989	771,297	973,425	651,855	1,906,803	4,217,178	8,807,549
Foreign stocks and other securities	4,463	4,131	5,397	19,267	25,029	1,366,321	1,424,610
Other securities	2,433	83,787	56,601	22,665	85,464	294,076	545,028
Monetary claims bought	5,064	-	833	2,541	-	180,325	188,765
Certificates of deposit	49,996	-	-	-	-	-	49,996
Others	-	-	-	-	-	55,767	55,767

Note: The table above includes assets which are treated as securities in accordance with the "Accounting Standard for Financial Instruments" (Accounting (ASBJ) Statement No. 10).

(3) Domestic Stocks by Industry

(millions of yen)

	As of March 31, 2017		As of September 30, 2017	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	242	0.0	1,159	0.0
Mining	200	0.0	2,229	0.1
Construction	108,340	3.1	122,574	3.3
Manufacturing industries				
Food products	224,692	6.5	230,013	6.2
Textiles and clothing	31,442	0.9	34,322	0.9
Pulp and paper	3,419	0.1	3,603	0.1
Chemicals	182,076	5.2	209,275	5.6
Medical supplies	55,602	1.6	58,563	1.6
Oil and coal products	4,633	0.1	6,687	0.2
Rubber products	25,804	0.7	27,398	0.7
Glass and stone products	119,314	3.4	109,381	2.9
Steel	62,363	1.8	62,540	1.7
Non-steel metals	17,929	0.5	20,869	0.6
Metal products	46,294	1.3	48,443	1.3
Machinery	204,880	5.9	230,168	6.2
Electric appliances	553,055	15.9	655,386	17.7
Transportation vehicles	219,540	6.3	220,074	5.9
Precision instruments	106,092	3.1	116,230	3.1
Others	79,704	2.3	79,761	2.1
Electric and gas utilities	102,152	2.9	108,125	2.9
Transportation and communications industries				
Ground transportation	319,236	9.2	320,870	8.6
Water transportation	55	0.0	53	0.0
Air transportation	3,209	0.1	6,038	0.2
Warehouses	4,642	0.1	5,251	0.1
Telecommunications	92,337	2.7	94,821	2.6
Commerce				
Wholesale	140,751	4.1	151,231	4.1
Retail	112,405	3.2	123,828	3.3
Financial industries				
Banks	416,199	12.0	389,471	10.5
Security and trading companies	5,378	0.2	2,517	0.1
Insurance	21,657	0.6	23,214	0.6
Other	24,712	0.7	26,155	0.7
Real estate	20,947	0.6	18,462	0.5
Service	165,429	4.8	202,577	5.5
Total	3,474,743	100.0	3,711,301	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, 2017							
Floating-rate loans	4,165	20,402	20,115	6,500	6,390	68,094	125,669
Fixed-rate loans	269,345	347,924	338,646	370,821	407,408	416,206	2,150,352
Total	273,511	368,326	358,761	377,321	413,799	484,300	2,276,021
As of September 30, 2017							
Floating-rate loans	23,702	19,059	4,172	8,597	6,988	70,625	133,146
Fixed-rate loans	260,563	316,997	359,938	370,108	361,986	412,164	2,081,758
Total	284,266	336,056	364,111	378,705	368,975	482,789	2,214,904

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2017		As of September 30, 2017	
			%		%
Large corporations	Number of borrowers	225	67.4	224	68.1
	Amount of loans	1,667,247	84.9	1,626,862	85.2
Medium-sized corporations	Number of borrowers	11	3.3	10	3.0
	Amount of loans	12,083	0.6	4,228	0.2
Small-sized corporations	Number of borrowers	98	29.3	95	28.9
	Amount of loans	284,440	14.5	277,765	14.6
Total	Number of borrowers	334	100.0	329	100.0
	Amount of loans	1,963,771	100.0	1,908,857	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, 2017		As of September 30, 2017	
	Carrying amount	%	Carrying amount	%
Secured loans	3,667	0.2	8,944	0.4
Stocks and other securities	2,338	0.1	7,458	0.3
Real and personal estate	1,301	0.1	1,454	0.1
Others	27	0.0	31	0.0
Guarantees	83,113	3.7	82,137	3.7
Unsecured loans	2,188,565	96.2	2,123,262	95.9
Others	675	0.0	560	0.0
Total loans	2,276,021	100.0	2,214,904	100.0
Subordinated loans	302,800	13.3	302,307	13.6

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2017		As of September 30, 2017	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	357,511	15.7	345,478	15.6
Foodstuffs and beverages	36,782	1.6	40,062	1.8
Textile products	2,025	0.1	1,899	0.1
Lumber and wood products	500	0.0	500	0.0
Pulp, paper and paper products	19,876	0.9	14,732	0.7
Printing	13,775	0.6	13,174	0.6
Chemical and allied products	21,774	1.0	21,822	1.0
Petroleum refining	18,070	0.8	18,070	0.8
Ceramic, stone and clay products	29,157	1.3	28,805	1.3
Iron and steel	82,300	3.6	71,300	3.2
Non-ferrous metals and products	6,803	0.3	6,529	0.3
Fabricated metal products	611	0.0	613	0.0
General-purpose and production- and business-oriented machinery	36,756	1.6	34,738	1.6
Electrical machinery equipment and supplies	72,858	3.2	73,277	3.3
Transportation equipment	11,976	0.5	15,963	0.7
Miscellaneous manufacturing industries	4,244	0.2	3,991	0.2
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	10,054	0.4	10,016	0.5
Electricity, gas, heat supply and water	377,353	16.6	439,851	19.9
Information and communications	55,673	2.4	55,418	2.5
Transport and postal activities	250,411	11.0	249,318	11.3
Wholesale trade	466,615	20.5	425,209	19.2
Retail trade	11,226	0.5	11,459	0.5
Finance and insurance	444,127	19.5	377,792	17.1
Real estate	119,709	5.3	116,834	5.3
Goods rental and leasing	107,851	4.7	111,717	5.0
Scientific research, professional and technical services	954	0.0	900	0.0
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	3,163	0.1	2,951	0.1
Education, learning support	-	-	-	-
Medical, health care and welfare	150	0.0	150	0.0
Other services	3,100	0.1	3,933	0.2
Local governments	26,169	1.1	24,989	1.1
Individuals	675	0.0	560	0.0
Others	266	0.0	200	0.0
Total domestic	2,235,013	98.2	2,176,781	98.3
Foreign				
Governments	2,700	0.1	-	-
Financial institutions	11,544	0.5	11,544	0.5
Commercial and industrial	26,763	1.2	26,578	1.2
Total foreign	41,008	1.8	38,123	1.7
Total	2,276,021	100.0	2,214,904	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, 2017		As of September 30, 2017	
	Carrying amount	%	Carrying amount	%
Foreign bonds	7,503,550	72.5	7,984,239	72.3
Foreign stocks	675,410	6.5	876,263	7.9
Cash, cash equivalents and other assets	228,808	2.2	228,578	2.1
Sub-total	8,407,769	81.2	9,089,081	82.3

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2017		As of September 30, 2017	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	354,058	3.4	348,592	3.2
Sub-total	354,058	3.4	348,592	3.2

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2017		As of September 30, 2017	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	22,666	0.2	20,216	0.2
Foreign bonds and others	1,569,179	15.2	1,582,659	14.3
Sub-total	1,591,846	15.4	1,602,875	14.5

D. Total

(millions of yen)

	As of March 31, 2017		As of September 30, 2017	
	Carrying amount	%	Carrying amount	%
Foreign investments	10,353,674	100.0	11,040,549	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, 2017		As of September 30, 2017	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,673,054	55.6	4,963,306	54.6
Euro	1,721,716	20.5	2,009,209	22.1
Australian dollar	679,085	8.1	670,487	7.4
British pound	254,239	3.0	266,524	2.9
Canadian dollar	238,371	2.8	236,511	2.6
New Zealand dollar	200,635	2.4	209,871	2.3
Mexican peso	217,141	2.6	200,852	2.2
Total (including others not listed above)	8,407,769	100.0	9,089,081	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, 2017								
North America	4,109,374	43.2	3,840,644	46.5	268,729	21.5	10,263	25.0
Europe	2,665,186	28.0	2,461,926	29.8	203,260	16.2	10,369	25.3
Oceania	837,203	8.8	794,624	9.6	42,579	3.4	5,000	12.2
Asia	216,677	2.3	109,851	1.3	106,826	8.5	1,500	3.7
Latin America	1,504,340	15.8	874,219	10.6	630,121	50.3	11,175	27.3
Middle East	-	-	-	-	-	-	-	-
Africa	23,089	0.2	22,543	0.3	546	0.0	-	-
International organizations	156,373	1.6	156,373	1.9	-	-	2,700	6.6
Total	9,512,246	100.0	8,260,182	100.0	1,252,063	100.0	41,008	100.0
As of September 30, 2017								
North America	4,402,246	43.0	4,010,844	45.5	391,401	27.5	10,005	26.2
Europe	3,002,581	29.3	2,765,859	31.4	236,721	16.6	10,192	26.7
Oceania	848,504	8.3	805,585	9.1	42,918	3.0	5,000	13.1
Asia	278,578	2.7	144,979	1.6	133,598	9.4	1,825	4.8
Latin America	1,532,920	15.0	913,605	10.4	619,315	43.5	11,099	29.1
Middle East	15,372	0.2	15,372	0.2	-	-	-	-
Africa	15,051	0.1	14,397	0.2	653	0.0	-	-
International organizations	136,905	1.3	136,905	1.6	-	-	-	-
Total	10,232,160	100.0	8,807,549	100.0	1,424,610	100.0	38,123	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, 2017						As of September 30, 2017					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(23,531)	(136,742)	1,246	(717)	-	(159,745)	(18,665)	(96,720)	(7,097)	-	-	(122,483)
Hedge accounting not applied	(14,517)	(11,690)	(2,678)	763	554	(27,569)	(11,448)	(16,671)	(40)	(536)	883	(27,813)
Total	(38,049)	(148,433)	(1,432)	46	554	(187,314)	(30,113)	(113,391)	(7,138)	(536)	883	(150,296)

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

As of March 31, 2017: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 140,284 million yen, and stock-related, gain of 1,246 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 27,569 million yen), totaling loss of 166,608 million yen.

As of September 30, 2017: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 91,112 million yen, and stock-related, loss of 7,097 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 27,813 million yen), totaling loss of 126,023 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2017				As of September 30, 2017			
	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	170	-	1	1	10,085	10,000	(17)	(17)
Receipts floating, payments fixed	44,100	44,100	71	71	58,100	31,100	25	25
Yen interest rate swaption								
Sold								
Receipts floating, payments fixed	350,000 [1,672]	- [-]	67	1,604	255,000 [1,001]	- [-]	0	1,001
Bought								
Receipts floating, payments fixed	1,150,000 [18,214]	855,000 [14,947]	2,019	(16,194)	1,130,000 [14,948]	855,000 [9,713]	2,490	(12,457)
Total				(14,517)				(11,448)

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, 2017							
Notional amount (receipts fixed, payments floating)	170	-	-	-	-	-	170
Average fixed rate (receipt)	1.23	-	-	-	-	-	1.23
Average floating rate (payment)	0.03	-	-	-	-	-	0.03
Notional amount (receipts floating, payments fixed)	-	43,000	-	-	-	1,100	44,100
Average fixed rate (payment)	-	(0.13)	-	-	-	1.08	(0.10)
Average floating rate (receipt)	-	0.01	-	-	-	0.03	0.01
Total	170	43,000	-	-	-	1,100	44,270
As of September 30, 2017							
Notional amount (receipts fixed, payments floating)	85	-	-	-	10,000	-	10,085
Average fixed rate (receipt)	1.23	-	-	-	0.23	-	0.23
Average floating rate (payment)	(0.00)	-	-	-	0.02	-	0.02
Notional amount (receipts floating, payments fixed)	27,000	16,000	10,000	-	-	5,100	58,100
Average fixed rate (payment)	(0.13)	(0.14)	0.09	-	-	0.70	(0.02)
Average floating rate (receipt)	0.01	0.04	0.02	-	-	0.03	0.02
Total	27,085	16,000	10,000	-	10,000	5,100	68,185

② Currency-related transactions

(millions of yen)

	As of March 31, 2017			As of September 30, 2017		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	918,930	(13,729)	(13,729)	2,089,565	(30,731)	(30,731)
U.S. dollar	387,025	(6,038)	(6,038)	943,088	(9,452)	(9,452)
Euro	272,761	(4,075)	(4,075)	487,723	(12,388)	(12,388)
Australian dollar	73,766	(3,146)	(3,146)	184,072	(2,650)	(2,650)
British pound	21,983	205	205	151,245	(3,576)	(3,576)
Canadian dollar	33,681	(122)	(122)	139,503	(1,734)	(1,734)
Others	129,711	(552)	(552)	183,932	(928)	(928)
Bought	998,303	6,000	6,000	2,095,826	18,444	18,444
U.S. dollar	576,403	4,135	4,135	1,001,971	11,421	11,421
Euro	329,726	(520)	(520)	642,174	4,227	4,227
Canadian dollar	16,164	(153)	(153)	133,166	865	865
Australian dollar	16,946	524	524	96,711	204	204
British pound	6,896	(22)	(22)	87,900	1,165	1,165
Others	52,165	2,036	2,036	133,902	559	559
Currency options						
Sold						
Call	93,491			-		
U.S. dollar	[690]	-	690	[-]	-	-
Euro	93,491			-		
British pound	[690]	-	690	[-]	-	-
Bought						
Call	-			126,661		
U.S. dollar	[-]	-	-	[965]	2,213	1,248
Euro	-			90,127		
British pound	[-]	-	-	[398]	890	492
Euro	-			36,533		
British pound	[-]	-	-	[566]	1,322	756
Put	521,866			712,751		
U.S. dollar	[7,321]	2,668	(4,652)	[12,082]	6,449	(5,632)
Euro	412,966			663,475		
British pound	[6,656]	2,445	(4,210)	[11,877]	6,449	(5,428)
Euro	108,899			26,570		
British pound	[664]	223	(441)	[85]	-	(85)
British pound	-			22,705		
Others	[-]	-	-	[118]	-	(118)
Total			(11,690)			(16,671)

- 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, 2017			As of September 30, 2017		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Bought	15,387	(158)	(158)	9,877	506	506
Foreign currency-denominated stock index futures						
Sold	5,942	(217)	(217)	-	-	-
Bought	10,935	49	49	-	-	-
Yen stock index options						
Bought						
Put	80,000 [2,362]	10	(2,352)	29,982 [941]	394	(547)
Total			(2,678)			(40)

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, 2017			As of September 30, 2017		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	9,298	(18)	(18)	6,052	38	38
Bought	4,499	9	9	-	-	-
Foreign currency-denominated bond futures						
Sold	203,592	(619)	(619)	567,961	4,851	4,851
Bought	103,911	974	974	602,720	(5,170)	(5,170)
Foreign currency-denominated bond future options						
Bought						
Call	- [-]	-	-	57,717 [185]	21	(164)
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	-	-	-	40,708	300	300
Bought	-	-	-	127,639	(373)	(373)
Yen bond OTC options						
Sold						
Call	18,784 [47]	90	(42)	43,216 [325]	54	270
Put	99,556 [693]	496	197	163,880 [1,110]	640	470
Bought						
Call	99,556 [453]	675	222	163,880 [875]	226	(648)
Put	18,784 [119]	160	41	43,216 [395]	284	(110)
Total			763			(536)

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, 2017				As of September 30, 2017			
	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	28,000	25,000	674	674	37,500	35,500	901	901
Protection bought	11,385	11,385	(119)	(119)	2,000	2,000	(17)	(17)
Total				554				883

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, 2017				As of September 30, 2017			
			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	3,000	3,000	(18)	(18)	3,000	3,000	(13)	(13)
	Receipts fixed, payments floating	Insurance liabilities	600,000	600,000	(20,541)	(20,541)	600,000	600,000	(15,888)	(15,888)
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	Loans	19,800	16,800	189	189	19,800	15,300	164	164
	Receipts floating, payments fixed	Loans payable	283,000	283,000	(3,161)	(3,161)	283,000	283,000	(2,927)	(2,927)
Total						(23,531)				(18,665)

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, 2017							
Notional amount (receipts fixed, payments floating)	3,000	4,500	7,000	6,000	2,300	600,000	622,800
Average fixed rate (receipt)	1.62	(0.00)	0.17	(0.02)	1.19	0.43	0.43
Average floating rate (payment)	0.02	(0.00)	0.02	0.03	0.06	0.02	0.02
Notional amount (receipts floating, payments fixed)	-	-	139,000	144,000	-	-	283,000
Average fixed rate (payment)	-	-	0.28	0.42	-	-	0.35
Average floating rate (receipt)	-	-	0.11	0.11	-	-	0.11
Total	3,000	4,500	146,000	150,000	2,300	600,000	905,800
As of September 30, 2017							
Notional amount (receipts fixed, payments floating)	4,500	5,000	5,000	6,000	2,300	600,000	622,800
Average fixed rate (receipt)	1.20	0.14	(0.02)	(0.02)	1.19	0.43	0.43
Average floating rate (payment)	0.01	(0.02)	(0.01)	(0.00)	0.06	0.00	0.00
Notional amount (receipts floating, payments fixed)	-	-	139,000	144,000	-	-	283,000
Average fixed rate (payment)	-	-	0.28	0.42	-	-	0.35
Average floating rate (receipt)	-	-	0.11	0.11	-	-	0.11
Total	4,500	5,000	144,000	150,000	2,300	600,000	905,800

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2017				As of September 30, 2017				
			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	266,142	252,943	3,541	3,541	274,039	255,962	(5,607)	(5,607)	
	U.S. dollar		204,574	191,375	(953)	(953)	207,917	189,840	(3,286)	(3,286)	
	Euro		61,568	61,568	4,494	4,494	61,568	61,568	(2,323)	(2,323)	
	British pound		-	-	-	-	4,554	4,554	2	2	
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds									
	Sold		5,215,748	-	(140,242)	(140,242)	5,405,632	-	(96,101)	(96,101)	
	U.S. dollar		2,948,262	-	(81,896)	(81,896)	2,962,372	-	(16,239)	(16,239)	
	Euro		1,090,351	-	(8,294)	(8,294)	1,277,968	-	(28,002)	(28,002)	
	Australian dollar		415,851	-	(22,627)	(22,627)	417,096	-	(17,369)	(17,369)	
	British pound		125,768	-	(1,271)	(1,271)	128,181	-	(4,701)	(4,701)	
	Canadian dollar		138,358	-	(8,876)	(8,876)	113,828	-	(9,017)	(9,017)	
	Others		497,156	-	(17,274)	(17,274)	506,185	-	(20,770)	(20,770)	
	Bought		27,390	-	(42)	(42)	292,957	-	7,357	7,357	
	Australian dollar		0	-	0	0	71,534	-	4,467	4,467	
	U.S. dollar		18,150	-	(157)	(157)	70,061	-	1,846	1,846	
	Canadian dollar		-	-	-	-	3,291	-	44	44	
	Euro		3,000	-	(43)	(43)	810	-	19	19	
	British pound		60	-	(1)	(1)	7	-	0	0	
	Others		6,178	-	159	159	147,251	-	978	978	
	Currency options										
	Sold										
	Call							100,746			
	U.S. dollar							[2,077]	[-]	3,206	(1,128)
	Bought										
	Put										
	U.S. dollar							[2,098]	[-]	857	(1,240)
	Currency		Currency forward contracts	Foreign currency-denominated term deposits	314,849	-	-	-	309,722	-	-
allotment method	Sold	122,516	-		-	-	119,422	-	-	-	
	Australian dollar	81,866	-		-	-	79,873	-	-	-	
	U.S. dollar	110,465	-		-	-	110,427	-	-	-	
	Others										
	Currency swaps	Foreign currency-denominated bonds payable	476,277	476,277	-	-	476,277	476,277	-	-	
	U.S. dollar		476,277	476,277	-	-	476,277	476,277	-	-	
	Currency swaps	Foreign currency-denominated loans	38,521	38,521	-	-	38,087	38,087	-	-	
	U.S. dollar		32,557	32,557	-	-	32,122	32,122	-	-	
	Euro		5,964	5,964	-	-	5,964	5,964	-	-	
	Total									(136,742)	

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, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)", except for those to which Note 2 is applied.

③ Stock-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2017				As of September 30, 2017			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Fair value hedge	Equity forward contract Sold	Domestic stocks	26,264	-	1,246	1,246	28,098	-	(7,097)	(7,097)
Total						1,246				(7,097)

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

④ Bond-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2017				As of September 30, 2017			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Deferral hedge	Foreign currency-denominated bond OTC options Sold Call	Foreign currency- denominated bonds	62,192 [902]	-	1,030	(127)	- [-]	-	-	-
	Bought Put		62,192 [902]	-	313	(589)	- [-]	-	-	-
Total						(717)				-

Note: 1. Figures in [] are option premiums which are included in the balance sheets.

2. The differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".

The Company held no derivative transactions other than ①, ②, ③ and ④ as of March 31, 2017 or September 30, 2017.

Therefore no information for ⑤ Others is provided in the report.