

Supplementary Materials for the Fiscal Year Ended March 31, 2022
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I. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2021		As of March 31, 2022	
	Carrying amount	%	Carrying amount	%
National government bonds	14,672,138	45.1	15,469,602	48.8
Local government bonds	107,735	0.3	106,012	0.3
Corporate bonds	1,960,238	6.0	1,827,166	5.8
Public entity bonds	393,526	1.2	386,821	1.2
Domestic stocks	3,569,109	11.0	3,292,713	10.4
Foreign securities	11,402,677	35.1	10,143,485	32.0
Foreign bonds	9,811,240	30.2	8,620,159	27.2
Foreign stocks and other securities	1,591,436	4.9	1,523,325	4.8
Other securities	818,392	2.5	858,702	2.7
Total	32,530,293	100.0	31,697,684	100.0

(2) Securities by Contractual Maturity Date

(millions of yen)

	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2021							
Securities	491,377	1,189,420	1,799,772	2,336,468	3,470,970	23,242,285	32,530,293
National government bonds	16,079	116,456	385,869	713,515	2,012,050	11,428,166	14,672,138
Local government bonds	2,799	4,312	12,879	6,305	2,908	78,531	107,735
Corporate bonds	58,145	176,507	234,358	210,394	143,479	1,137,353	1,960,238
Domestic stocks	-	-	-	-	-	3,569,109	3,569,109
Foreign securities	413,632	873,430	1,047,910	1,310,705	977,002	6,779,996	11,402,677
Foreign bonds	410,667	859,597	1,020,003	1,259,084	886,601	5,375,286	9,811,240
Foreign stocks and other securities	2,965	13,833	27,906	51,620	90,401	1,404,709	1,591,436
Other securities	720	18,714	118,754	95,546	335,529	249,127	818,392
Monetary claims bought	-	3,351	27,707	23,082	9,449	188,548	252,140
Certificates of deposit	70,997	-	-	-	-	-	70,997
Others	-	-	-	-	-	7,716	7,716
As of March 31, 2022							
Securities	400,142	1,165,600	2,561,824	1,689,698	3,011,504	22,868,914	31,697,684
National government bonds	1,764	220,014	648,700	486,786	1,695,678	12,416,657	15,469,602
Local government bonds	1,595	3,327	18,949	2,906	201	79,032	106,012
Corporate bonds	79,833	194,914	306,617	141,107	127,312	977,381	1,827,166
Domestic stocks	-	-	-	-	-	3,292,713	3,292,713
Foreign securities	315,734	718,489	1,345,338	1,006,587	861,563	5,895,770	10,143,485
Foreign bonds	310,447	708,595	1,290,592	914,054	724,984	4,671,486	8,620,159
Foreign stocks and other securities	5,287	9,894	54,746	92,533	136,578	1,224,284	1,523,325
Other securities	1,213	28,854	242,217	52,310	326,748	207,358	858,702
Monetary claims bought	3,358	5,650	42,053	6,413	7,791	174,627	239,896
Certificates of deposit	82,997	-	-	-	-	-	82,997
Others	-	-	-	-	-	12,164	12,164

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

(3) Domestic Stocks by Industry

(millions of yen)

	As of March 31, 2021		As of March 31, 2022	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	266	0.0	253	0.0
Mining	200	0.0	200	0.0
Construction	119,215	3.3	106,940	3.2
Manufacturing industries				
Food products	184,173	5.2	193,957	5.9
Textiles and clothing	23,338	0.7	19,699	0.6
Pulp and paper	3,830	0.1	2,935	0.1
Chemicals	212,174	5.9	172,474	5.2
Medical supplies	87,967	2.5	74,608	2.3
Oil and coal products	3,324	0.1	3,357	0.1
Rubber products	15,100	0.4	15,131	0.5
Glass and stone products	108,791	3.0	97,476	3.0
Steel	36,139	1.0	44,293	1.3
Non-steel metals	13,969	0.4	11,202	0.3
Metal products	48,079	1.3	32,942	1.0
Machinery	249,106	7.0	228,622	6.9
Electric appliances	731,687	20.5	734,986	22.3
Transportation vehicles	190,618	5.3	186,635	5.7
Precision instruments	168,390	4.7	151,965	4.6
Others	68,351	1.9	75,665	2.3
Electric and gas utilities	67,031	1.9	38,835	1.2
Transportation and communications industries				
Ground transportation	278,117	7.8	203,888	6.2
Water transportation	51	0.0	29	0.0
Air transportation	3,113	0.1	2,963	0.1
Warehouses	4,617	0.1	4,390	0.1
Telecommunications	83,762	2.3	91,986	2.8
Commerce				
Wholesale	142,684	4.0	139,254	4.2
Retail	120,546	3.4	114,287	3.5
Financial industries				
Banks	207,608	5.8	156,537	4.8
Security and trading companies	1,786	0.1	1,266	0.0
Insurance	4,325	0.1	4,682	0.1
Other	29,575	0.8	26,304	0.8
Real estate	18,737	0.5	16,760	0.5
Service	342,425	9.6	338,176	10.3
Total	3,569,109	100.0	3,292,713	100.0

Note: Industry categories above are based on classification by Securities Identification Code Committee.

2. Loans (General Account)

(1) Loans by Contractual Maturity Dates

(millions of yen)

	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2021							
Floating-rate loans	9,928	19,985	38,724	13,547	11,905	308,274	402,366
Fixed-rate loans	315,760	339,671	358,971	287,638	232,373	347,202	1,881,617
Total	325,688	359,657	397,695	301,186	244,278	655,476	2,283,983
As of March 31, 2022							
Floating-rate loans	19,772	49,016	29,451	29,680	20,297	341,605	489,825
Fixed-rate loans	326,399	339,132	394,564	202,637	181,428	365,696	1,809,860
Total	346,171	388,148	424,015	232,317	201,725	707,301	2,299,685

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2021		As of March 31, 2022	
			%		%
Large corporations	Number of borrowers	209	62.8	205	60.1
	Amount of loans	1,688,707	83.6	1,625,276	81.9
Medium-sized corporations	Number of borrowers	7	2.1	7	2.1
	Amount of loans	4,103	0.2	4,477	0.2
Small-sized corporations	Number of borrowers	117	35.1	129	37.8
	Amount of loans	326,916	16.2	354,972	17.9
Total	Number of borrowers	333	100.0	341	100.0
	Amount of loans	2,019,726	100.0	1,984,726	100.0

Note: 1. Categorization by company size is based on the following criteria:

- (1) Large corporations include corporations with paid-in capital of at least ¥1 billion and more than 300 employees (more than 50 employees in the case of retailers and restaurants; more than 100 employees in the case of service companies and wholesalers).
- (2) Medium-sized corporations include corporations with paid-in capital of more than ¥300 million and less than ¥1 billion (more than ¥50 million and less than ¥1 billion in the case of retailers, restaurants and service companies; more than ¥100 million and less than ¥1 billion in the case of wholesalers) and more than 300 employees (more than 50 employees in the case of retailers and restaurants; more than 100 employees in the case of service companies and wholesalers).
- (3) Small corporations include all other corporations.

2. Number of borrowers does not equal the number of loan transactions.

(3) Loans by Collateral Type

(millions of yen)

	As of March 31, 2021		As of March 31, 2022	
	Carrying amount	%	Carrying amount	%
Secured loans	2,546	0.1	2,360	0.1
Stocks and other securities	1,130	0.0	1,354	0.1
Real and personal estate	1,415	0.1	1,006	0.0
Others	-	-	-	-
Guarantees	99,406	4.4	90,063	3.9
Unsecured loans	2,182,031	95.5	2,207,261	96.0
Others	-	-	-	-
Total loans	2,283,983	100.0	2,299,685	100.0
Subordinated loans	241,551	10.6	222,562	9.7

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2021		As of March 31, 2022	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	270,245	11.8	248,359	10.8
Foodstuffs and beverages	43,049	1.9	34,113	1.5
Textile products	1,824	0.1	1,710	0.1
Lumber and wood products	500	0.0	500	0.0
Pulp, paper and paper products	10,600	0.5	11,600	0.5
Printing	22,500	1.0	20,000	0.9
Chemical and allied products	27,865	1.2	35,740	1.6
Petroleum refining	7,860	0.3	3,680	0.2
Ceramic, stone and clay products	18,791	0.8	18,678	0.8
Iron and steel	66,245	2.9	53,243	2.3
Non-ferrous metals and products	3,985	0.2	3,397	0.1
Fabricated metal products	964	0.0	957	0.0
General-purpose and production- and business-oriented machinery	22,495	1.0	23,105	1.0
Electrical machinery equipment and supplies	15,273	0.7	14,396	0.6
Transportation equipment	19,173	0.8	17,707	0.8
Miscellaneous manufacturing industries	9,116	0.4	9,531	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	14,077	0.6	14,515	0.6
Electricity, gas, heat supply and water	452,713	19.8	461,963	20.1
Information and communications	61,006	2.7	65,798	2.9
Transport and postal activities	250,994	11.0	246,048	10.7
Wholesale trade	303,944	13.3	270,789	11.8
Retail trade	11,557	0.5	9,999	0.4
Finance and insurance	596,675	26.1	587,693	25.6
Real estate	135,914	6.0	142,348	6.2
Goods rental and leasing	93,647	4.1	94,500	4.1
Scientific research, professional and technical services	500	0.0	4,450	0.2
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	3,477	0.2	8,822	0.4
Education, learning support	-	-	-	-
Medical, health care and welfare	4,715	0.2	1,000	0.0
Other services	2,313	0.1	3,607	0.2
Local governments	16,727	0.7	14,367	0.6
Individuals	-	-	-	-
Others	-	-	-	-
Total domestic	2,218,510	97.1	2,174,266	94.5
Foreign				
Governments	4,218	0.2	4,600	0.2
Financial institutions	-	-	-	-
Commercial and industrial	61,255	2.7	120,819	5.3
Total foreign	65,473	2.9	125,419	5.5
Total	2,283,983	100.0	2,299,685	100.0

Note: 1. Policy loans are excluded.

2. Domestic industry categories above are based on classification used by Bank of Japan in survey of loans.

3. Foreign Investments (General Account)

(1) Breakdown of Investment by Asset Category

A. Assets denominated in foreign currency

(millions of yen)

	As of March 31, 2021		As of March 31, 2022	
	Carrying amount	%	Carrying amount	%
Foreign bonds	9,017,236	74.1	7,915,570	71.4
Foreign stocks	1,196,647	9.8	1,247,213	11.2
Cash, cash equivalents and other assets	214,984	1.8	358,127	3.2
Sub-total	10,428,868	85.7	9,520,911	85.8

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2021		As of March 31, 2022	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	272,336	2.2	249,723	2.3
Sub-total	272,336	2.2	249,723	2.3

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2021		As of March 31, 2022	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	25,948	0.2	32,479	0.3
Foreign bonds and others	1,437,739	11.8	1,289,699	11.6
Sub-total	1,463,688	12.0	1,322,179	11.9

D. Total

(millions of yen)

	As of March 31, 2021		As of March 31, 2022	
	Carrying amount	%	Carrying amount	%
Foreign investments	12,164,893	100.0	11,092,814	100.0

Note: Assets swapped into yen are assets whose settlement amounts are fixed into yen by foreign currency forward contracts and other agreements and which are reported in the yen amounts on the balance sheets.

(2) Foreign Currency-Denominated Assets by Currency

(millions of yen)

	As of March 31, 2021		As of March 31, 2022	
	Carrying amount	%	Carrying amount	%
U.S. dollar	5,085,454	48.8	4,767,764	50.1
Euro	2,255,928	21.6	2,043,939	21.5
Australian dollar	1,226,547	11.8	1,164,665	12.2
Canadian dollar	434,031	4.2	511,586	5.4
British pound	331,737	3.2	323,165	3.4
Chinese yuan	301,325	2.9	233,784	2.5
Swedish krona	109,077	1.0	103,097	1.1
Total (including others not listed above)	10,428,868	100.0	9,520,911	100.0

(3) Investments by Region

(millions of yen)

	Foreign securities						Loans to borrowers located outside Japan	
			Bonds		Stocks and other securities			
	Carrying amount	%	Carrying amount	%	Carrying amount	%	Carrying amount	%
As of March 31, 2021								
North America	4,721,218	41.4	4,049,280	41.3	671,937	42.2	12,085	18.5
Europe	3,471,185	30.4	2,984,625	30.4	486,560	30.6	19,397	29.6
Oceania	1,158,518	10.2	1,130,271	11.5	28,247	1.8	11,388	17.4
Asia	507,080	4.4	402,555	4.1	104,525	6.6	2,829	4.3
Latin America	1,304,415	11.4	1,004,650	10.2	299,765	18.8	19,771	30.2
Middle East	400	0.0	-	-	400	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	239,857	2.1	239,857	2.4	-	-	-	-
Total	11,402,677	100.0	9,811,240	100.0	1,591,436	100.0	65,473	100.0
As of March 31, 2022								
North America	4,295,205	42.3	3,655,019	42.4	640,186	42.0	17,033	13.6
Europe	2,997,139	29.5	2,582,955	30.0	414,183	27.2	40,033	31.9
Oceania	930,971	9.2	900,036	10.4	30,935	2.0	42,960	34.3
Asia	433,859	4.3	330,364	3.8	103,495	6.8	8,006	6.4
Latin America	1,273,940	12.6	939,677	10.9	334,263	21.9	17,385	13.9
Middle East	261	0.0	-	-	261	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	212,106	2.1	212,106	2.5	-	-	-	-
Total	10,143,485	100.0	8,620,159	100.0	1,523,325	100.0	125,419	100.0

Note: Categorization of region is generally based on nationalities of issuers or borrowers.

4. Fair Value Information on Derivative Transactions (General Account)

(1) Gains and losses on derivatives (Hedge-Accounting-Applied and Not-Applied)

(millions of yen)

	As of March 31, 2021						As of March 31, 2022					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	18,451	(314,225)	-	-	-	(295,773)	68	(477,894)	-	-	-	(477,826)
Hedge accounting not applied	(13,205)	(7,702)	(1,028)	2,458	39	(19,438)	16,630	(15,307)	(10,220)	(3,224)	130	(11,991)
Total	5,245	(321,927)	(1,028)	2,458	39	(315,212)	16,699	(493,202)	(10,220)	(3,224)	130	(489,817)

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

As of March 31, 2021: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 306,695 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 19,438 million yen), totaling loss of 326,133 million yen.

As of March 31, 2022: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 464,255 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 11,991 million yen), totaling loss of 476,246 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2021				As of March 31, 2022			
	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Over-the-counter transactions								
Yen interest rate swaps								
Receipts fixed, payments floating	10,000	10,000	510	510	10,150	10,150	163	163
Receipts floating, payments fixed	17,600	17,600	(217)	(217)	10,000	10,000	(163)	(163)
Yen interest rate swaption								
Sold								
Receipts fixed, payments floating	20,000	-			-	-		
	[236]	[-]	13	222	[-]	[-]	-	-
Bought								
Receipts fixed, payments floating	480,000	10,000			-	-		
	[12,300]	[70]	1,724	(10,575)	[-]	[-]	-	-
Receipts floating, payments fixed	1,895,000	1,095,000			1,340,000	1,030,000		
	[9,216]	[6,243]	6,072	(3,143)	[7,698]	[7,216]	24,329	16,630
Total				(13,205)				16,630

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

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

(Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
As of March 31, 2021							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	10,000	10,000
Average fixed rate (receipt)	-	-	-	-	-	0.64	0.64
Average floating rate (payment)	-	-	-	-	-	(0.06)	(0.06)
Notional amount (receipts floating, payments fixed)	-	-	-	-	2,600	15,000	17,600
Average fixed rate (payment)	-	-	-	-	0.07	0.45	0.40
Average floating rate (receipt)	-	-	-	-	(0.06)	(0.06)	(0.06)
Total	-	-	-	-	2,600	25,000	27,600
As of March 31, 2022							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	150	-	-	-	10,000	10,150
Average fixed rate (receipt)	-	0.16	-	-	-	0.64	0.63
Average floating rate (payment)	-	0.07	-	-	-	(0.06)	(0.06)
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	10,000	10,000
Average fixed rate (payment)	-	-	-	-	-	0.64	0.64
Average floating rate (receipt)	-	-	-	-	-	(0.06)	(0.06)
Total	-	150	-	-	-	20,000	20,150

② Currency-related transactions

(millions of yen)

	As of March 31, 2021			As of March 31, 2022		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency swaps						
U.S. dollar	14,205	(315)	(315)	14,205	(1,522)	(1,522)
Currency forward contracts						
Sold	288,176	(1,246)	(1,246)	408,500	(10,982)	(10,982)
U.S. dollar	88,857	(1,048)	(1,048)	163,173	(1,346)	(1,346)
Australian dollar	77,417	43	43	76,742	(5,487)	(5,487)
British pound	19,317	(839)	(839)	31,680	(1,432)	(1,432)
Canadian dollar	6,478	(327)	(327)	19,540	(960)	(960)
Euro	58,947	925	925	13,396	(654)	(654)
Others	37,158	(0)	(0)	103,967	(1,100)	(1,100)
Bought	230,063	(2,313)	(2,313)	265,622	(2,458)	(2,458)
U.S. dollar	159,658	(298)	(298)	165,748	(3,600)	(3,600)
Euro	55,553	(1,908)	(1,908)	28,075	729	729
Australian dollar	-	-	-	12,083	5	5
British pound	9,952	(89)	(89)	9,265	44	44
Others	4,899	(17)	(17)	50,449	361	361
Currency options						
Sold						
Put	108,807			10,561		
Euro	[159]	0	158	[227]	66	160
U.S. dollar	[-]	-	-	[227]	66	160
Call	-			10,581		
U.S. dollar	[-]	-	-	[-]	-	-
Bought						
Put	512,231			239,967		
U.S. dollar	[4,631]	645	(3,985)	[837]	333	(503)
Call	-			52,905		
U.S. dollar	[-]	-	-	[-]	-	-
Euro	-			109,765		
U.S. dollar	[4,631]	645	(3,985)	[256]	0	(256)
Euro	[-]	-	-	[580]	333	(246)
Others	-			-		
U.S. dollar	[-]	-	-	[-]	-	-
Euro	[-]	-	-	[-]	-	-
Total			(7,702)			(15,307)

- Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Forward exchange rates are used for exchange rates as of period ends.
3. Fair value for forward contracts, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".
4. There were no transactions with a maturity of more than one year in the table above.

③ Stock-related transactions

(millions of yen)

	As of March 31, 2021			As of March 31, 2022		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Sold	-	-	-	28,465	(2,931)	(2,931)
Bought	5,176	104	104	-	-	-
Foreign currency-denominated stock index futures						
Sold	-	-	-	31,036	(2,789)	(2,789)
Bought	4,546	21	21	-	-	-
Yen stock index options						
Bought						
Put	269,963 [5,199]	4,044	(1,155)	316,049 [6,479]	2,919	(3,559)
Foreign currency-denominated stock index options						
Bought						
Put	- [-]	-	-	31,983 [1,591]	650	(940)
Total			(1,028)			(10,220)

- Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Fair value for futures, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".
3. There were no transactions with maturity of more than one year in the table above.

④ Bond-related transactions

(millions of yen)

	As of March 31, 2021			As of March 31, 2022		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	18,270	(20)	(20)	25,398	99	99
Bought	-	-	-	3,606	(13)	(13)
Foreign currency-denominated bond futures						
Sold	567,017	8,802	8,802	316,975	10,921	10,921
Bought	702,387	(6,486)	(6,486)	432,600	(12,578)	(12,578)
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	41,532	137	137	87,693	2,357	2,357
Bought	78,944	(133)	(133)	126,811	(3,872)	(3,872)
Yen bond OTC options						
Sold						
Call	6,555 [33]	31	2	19,200 [48]	16	31
Put	36,871 [134]	35	98	41,988 [181]	246	(64)
Bought						
Call	36,871 [107]	170	63	41,988 [154]	41	(112)
Put	6,555 [37]	32	(4)	19,200 [53]	60	7
Total			2,458			(3,224)

- Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Fair value for futures and forward contracts, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".
3. There were no transactions with maturity of more than one year in the table above.

⑤ Others

(millions of yen)

	As of March 31, 2021				As of March 31, 2022			
	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Over-the-counter transactions								
Credit default swaps								
Protection sold	12,000	11,000	255	255	9,200	7,200	150	150
Protection bought	11,300	11,300	(215)	(215)	3,000	-	(20)	(20)
Total				39				130

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

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

① Interest-related transactions

(millions of yen)

Type of hedge accounting	Type of hedge	Hedged items	As of March 31, 2021				As of March 31, 2022			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Deferral hedge	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	14,250	14,250	74	74	14,600	10,600	(34)	(34)
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	18,998	18,998	700,000	700,000	(481)	(481)
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	12,300	8,300	124	124	8,300	8,300	81	81
	Receipts floating, payments fixed	Loans payable	325,000	325,000	(746)	(746)	325,000	181,000	503	503
Total						18,451				68

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

(Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
As of March 31, 2021							
Notional amount (receipts fixed, payments floating)	4,000	10,250	2,300	10,000	-	700,000	726,550
Average fixed rate (receipt)	(0.05)	0.04	1.19	0.10	-	0.47	0.45
Average floating rate (payment)	(0.05)	0.00	0.08	(0.08)	-	(0.05)	(0.05)
Notional amount (receipts floating, payments fixed)	-	144,000	181,000	-	-	-	325,000
Average fixed rate (payment)	-	0.42	0.09	-	-	-	0.23
Average floating rate (receipt)	-	0.14	0.14	-	-	-	0.14
Total	4,000	154,250	183,300	10,000	-	700,000	1,051,550
As of March 31, 2022							
Notional amount (receipts fixed, payments floating)	4,000	6,000	2,900	10,000	-	700,000	722,900
Average fixed rate (receipt)	0.12	(0.02)	0.97	0.10	-	0.47	0.46
Average floating rate (payment)	0.07	0.10	0.07	0.00	-	0.06	0.06
Notional amount (receipts floating, payments fixed)	144,000	-	181,000	-	-	-	325,000
Average fixed rate (payment)	0.42	-	0.09	-	-	-	0.23
Average floating rate (receipt)	0.13	-	0.13	-	-	-	0.13
Total	148,000	6,000	183,900	10,000	-	700,000	1,047,900

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2021				As of March 31, 2022			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Deferral hedge	Currency swaps	Foreign currency-denominated bonds	196,770	185,116	(7,530)	(7,530)	192,809	175,356	(13,639)	(13,639)
	U.S. dollar		114,235	108,781	(3,676)	(3,676)	115,499	104,077	(8,735)	(8,735)
	Euro		70,488	64,288	(3,478)	(3,478)	65,382	59,351	(4,488)	(4,488)
	British pound		12,046	12,046	(375)	(375)	11,927	11,927	(415)	(415)
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	6,454,969	-	(306,980)	(306,980)	5,839,213	-	(474,485)	(474,485)
	Sold									
	U.S. dollar		3,160,414	-	(177,109)	(177,109)	2,940,436	-	(273,968)	(273,968)
	Euro		1,344,897	-	(42,286)	(42,286)	1,302,139	-	(47,364)	(47,364)
	Australian dollar		835,833	-	(43,597)	(43,597)	806,327	-	(92,374)	(92,374)
	Canadian dollar		344,654	-	(24,746)	(24,746)	412,680	-	(34,194)	(34,194)
	British pound		162,460	-	(3,242)	(3,242)	154,103	-	(9,791)	(9,791)
	Others		606,709	-	(15,997)	(15,997)	223,525	-	(16,791)	(16,791)
	Bought									
	U.S. dollar		11,563	-	285	285	151,085	-	10,230	10,230
	Australian dollar		7,928	-	229	229	109,969	-	7,484	7,484
	Canadian dollar		3,585	-	53	53	10,488	-	475	475
	British pound		49	-	1	1	7,823	-	160	160
	Euro		-	-	-	-	618	-	3	3
Others	-	-	-	-	477	-	22	22		
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits	242,002	-	-	-	223,000	-	-	-
	Sold									
	U.S. dollar		92,002	-	-	-	73,000	-	-	-
	Others	150,000	-	-	-	150,000	-	-	-	
	Currency swaps	Foreign currency-denominated bonds payable	476,277	368,715	-	-	368,715	368,715	-	-
	U.S. dollar		476,277	368,715	-	-	368,715	368,715	-	-
	Currency swaps	Foreign currency-denominated loans	30,366	30,366	-	-	26,877	23,608	-	-
	U.S. dollar		25,594	25,594	-	-	24,491	23,608	-	-
	Euro		4,771	4,771	-	-	2,385	-	-	-
Total									(314,225)	(477,894)

Note: 1. Forward exchange rates are used for exchange rates as of period end.

2. Each of currency forward contracts and currency swaps other than those which deferral hedge method or fair value hedge method is applied to is recorded as the combined amount of such currency forward contract or currency swap and its corresponding hedged item (foreign currency-denominated term deposit, foreign currency-denominated bond payable and foreign currency-denominated loan). Therefore, the fair value of such hedging instruments is included in the fair value of such foreign currency-denominated term deposits, foreign currency-denominated bonds payable and foreign currency-denominated loans.

3. Fair value for forward contracts and currency swaps are shown in "Gains (losses)", except for those to which Note 2 is applied.

The Company held no derivative transactions other than ① and ② as of March 31, 2021 or March 31, 2022.

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