

Supplementary Materials for the Six Months Ended September 30, 2022
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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2022		As of September 30, 2022	
	Carrying amount	%	Carrying amount	%
National government bonds	15,469,602	48.8	15,574,880	54.1
Local government bonds	106,012	0.3	113,114	0.4
Corporate bonds	1,827,166	5.8	1,784,315	6.2
Public entity bonds	386,821	1.2	398,013	1.4
Domestic stocks	3,292,713	10.4	3,039,725	10.6
Foreign securities	10,143,485	32.0	7,518,784	26.1
Foreign bonds	8,620,159	27.2	6,011,751	20.9
Foreign stocks and other securities	1,523,325	4.8	1,507,033	5.2
Other securities	858,702	2.7	769,373	2.7
<b>Total</b>	<b>31,697,684</b>	<b>100.0</b>	<b>28,800,194</b>	<b>100.0</b>

(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
<b>As of March 31, 2022</b>							
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
<b>As of September 30, 2022</b>							
Securities	415,641	1,226,400	2,130,149	1,224,299	2,607,473	21,196,230	28,800,194
National government bonds	49,342	284,838	670,454	358,119	1,573,397	12,638,727	15,574,880
Local government bonds	2,778	4,987	13,404	2,906	297	88,740	113,114
Corporate bonds	88,660	234,804	262,561	97,823	112,574	987,890	1,784,315
Domestic stocks	-	-	-	-	-	3,039,725	3,039,725
Foreign securities	274,467	652,895	957,901	664,536	736,612	4,232,372	7,518,784
Foreign bonds	264,363	631,074	911,647	538,840	571,822	3,094,003	6,011,751
Foreign stocks and other securities	10,103	21,821	46,253	125,695	164,789	1,138,369	1,507,033
Other securities	392	48,875	225,827	100,913	184,592	208,773	769,373
Monetary claims bought	3,359	21,053	21,516	5,216	7,101	169,783	228,030
Certificates of deposit	75,997	-	-	-	-	-	75,997
Others	-	-	-	-	-	6,414	6,414

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, 2022		As of September 30, 2022	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	253	0.0	248	0.0
Mining	200	0.0	200	0.0
Construction	106,940	3.2	99,923	3.3
Manufacturing industries				
Food products	193,957	5.9	198,517	6.5
Textiles and clothing	19,699	0.6	20,485	0.7
Pulp and paper	2,935	0.1	2,732	0.1
Chemicals	172,474	5.2	167,570	5.5
Medical supplies	74,608	2.3	93,682	3.1
Oil and coal products	3,357	0.1	3,495	0.1
Rubber products	15,131	0.5	16,350	0.5
Glass and stone products	97,476	3.0	105,074	3.5
Steel	44,293	1.3	32,510	1.1
Non-steel metals	11,202	0.3	10,859	0.4
Metal products	32,942	1.0	29,898	1.0
Machinery	228,622	6.9	193,172	6.4
Electric appliances	734,986	22.3	611,579	20.1
Transportation vehicles	186,635	5.7	162,970	5.4
Precision instruments	151,965	4.6	162,549	5.3
Others	75,665	2.3	75,494	2.5
Electric and gas utilities	38,835	1.2	39,996	1.3
Transportation and communications industries				
Ground transportation	203,888	6.2	210,355	6.9
Water transportation	29	0.0	26	0.0
Air transportation	2,963	0.1	3,195	0.1
Warehouses	4,390	0.1	4,214	0.1
Telecommunications	91,986	2.8	91,066	3.0
Commerce				
Wholesale	139,254	4.2	124,877	4.1
Retail	114,287	3.5	114,189	3.8
Financial industries				
Banks	156,537	4.8	155,443	5.1
Security and trading companies	1,266	0.0	999	0.0
Insurance	4,682	0.1	5,854	0.2
Other	26,304	0.8	28,248	0.9
Real estate	16,760	0.5	17,664	0.6
Service	338,176	10.3	256,276	8.4
<b>Total</b>	<b>3,292,713</b>	<b>100.0</b>	<b>3,039,725</b>	<b>100.0</b>

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, 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
As of September 30, 2022							
Floating-rate loans	14,274	59,087	41,160	62,987	36,132	339,162	552,804
Fixed-rate loans	344,430	287,202	388,484	223,799	162,635	360,271	1,766,823
Total	358,704	346,290	429,644	286,787	198,767	699,434	2,319,628

### (2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2022		As of September 30, 2022	
			%		%
Large corporations	Number of borrowers	205	60.1	202	60.1
	Amount of loans	1,625,276	81.9	1,590,489	81.7
Medium-sized corporations	Number of borrowers	7	2.1	6	1.8
	Amount of loans	4,477	0.2	4,298	0.2
Small-sized corporations	Number of borrowers	129	37.8	128	38.1
	Amount of loans	354,972	17.9	351,457	18.1
Total	Number of borrowers	341	100.0	336	100.0
	Amount of loans	1,984,726	100.0	1,946,246	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, 2022		As of September 30, 2022	
	Carrying amount	%	Carrying amount	%
Secured loans	2,360	0.1	2,272	0.1
Stocks and other securities	1,354	0.1	1,255	0.1
Real and personal estate	1,006	0.0	1,017	0.0
Others	-	-	-	-
Guarantees	90,063	3.9	88,250	3.8
Unsecured loans	2,207,261	96.0	2,229,104	96.1
Others	-	-	-	-
Total loans	2,299,685	100.0	2,319,628	100.0
Subordinated loans	222,562	9.7	229,625	9.9

Note: Policy loans are excluded.

## (4) Loans by Industry

(millions of yen)

	As of March 31, 2022		As of September 30, 2022	
	Carrying amount	%	Carrying amount	%
<b>Domestic</b>				
Manufacturing industries	248,359	10.8	224,904	9.7
Foodstuffs and beverages	34,113	1.5	29,665	1.3
Textile products	1,710	0.1	1,748	0.1
Lumber and wood products	500	0.0	500	0.0
Pulp, paper and paper products	11,600	0.5	10,510	0.5
Printing	20,000	0.9	18,750	0.8
Chemical and allied products	35,740	1.6	35,492	1.5
Petroleum refining	3,680	0.2	2,090	0.1
Ceramic, stone and clay products	18,678	0.8	18,642	0.8
Iron and steel	53,243	2.3	44,241	1.9
Non-ferrous metals and products	3,397	0.1	4,348	0.2
Fabricated metal products	957	0.0	1,000	0.0
General-purpose and production- and business-oriented machinery	23,105	1.0	23,290	1.0
Electrical machinery equipment and supplies	14,396	0.6	14,230	0.6
Transportation equipment	17,707	0.8	15,691	0.7
Miscellaneous manufacturing industries	9,531	0.4	4,703	0.2
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	14,515	0.6	14,500	0.6
Electricity, gas, heat supply and water	461,963	20.1	462,625	19.9
Information and communications	65,798	2.9	67,255	2.9
Transport and postal activities	246,048	10.7	235,925	10.2
Wholesale trade	270,789	11.8	260,433	11.2
Retail trade	9,999	0.4	8,996	0.4
Finance and insurance	587,693	25.6	594,246	25.6
Real estate	142,348	6.2	144,434	6.2
Goods rental and leasing	94,500	4.1	89,472	3.9
Scientific research, professional and technical services	4,450	0.2	4,450	0.2
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	8,822	0.4	11,002	0.5
Education, learning support	-	-	-	-
Medical, health care and welfare	1,000	0.0	2,470	0.1
Other services	3,607	0.2	3,154	0.1
Local governments	14,367	0.6	13,186	0.6
Individuals	-	-	-	-
Others	-	-	-	-
<b>Total domestic</b>	<b>2,174,266</b>	<b>94.5</b>	<b>2,137,058</b>	<b>92.1</b>
<b>Foreign</b>				
Governments	4,600	0.2	4,708	0.2
Financial institutions	-	-	-	-
Commercial and industrial	120,819	5.3	177,861	7.7
<b>Total foreign</b>	<b>125,419</b>	<b>5.5</b>	<b>182,569</b>	<b>7.9</b>
<b>Total</b>	<b>2,299,685</b>	<b>100.0</b>	<b>2,319,628</b>	<b>100.0</b>

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, 2022		As of September 30, 2022	
	Carrying amount	%	Carrying amount	%
Foreign bonds	7,915,570	71.4	5,145,024	61.6
Foreign stocks	1,247,213	11.2	1,151,835	13.8
Cash, cash equivalents and other assets	358,127	3.2	409,787	4.9
<b>Sub-total</b>	<b>9,520,911</b>	<b>85.8</b>	<b>6,706,646</b>	<b>80.3</b>

##### B. Assets swapped into yen

(millions of yen)

	As of March 31, 2022		As of September 30, 2022	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	249,723	2.3	146,646	1.8
<b>Sub-total</b>	<b>249,723</b>	<b>2.3</b>	<b>146,646</b>	<b>1.8</b>

##### C. Assets denominated in yen

(millions of yen)

	As of March 31, 2022		As of September 30, 2022	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	32,479	0.3	35,607	0.4
Foreign bonds and others	1,289,699	11.6	1,462,057	17.5
<b>Sub-total</b>	<b>1,322,179</b>	<b>11.9</b>	<b>1,497,664</b>	<b>17.9</b>

##### D. Total

(millions of yen)

	As of March 31, 2022		As of September 30, 2022	
	Carrying amount	%	Carrying amount	%
<b>Foreign investments</b>	<b>11,092,814</b>	<b>100.0</b>	<b>8,350,957</b>	<b>100.0</b>

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, 2022		As of September 30, 2022	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,767,764	50.1	3,272,189	48.8
Euro	2,043,939	21.5	1,508,607	22.5
Australian dollar	1,164,665	12.2	908,291	13.5
Canadian dollar	511,586	5.4	337,683	5.0
Chinese yuan	233,784	2.5	192,508	2.9
British pound	323,165	3.4	179,249	2.7
New Zealand dollar	101,797	1.1	96,818	1.4
<b>Total (including others not listed above)</b>	<b>9,520,911</b>	<b>100.0</b>	<b>6,706,646</b>	<b>100.0</b>

## (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, 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
As of September 30, 2022								
North America	2,782,337	37.0	2,187,185	36.4	595,151	39.5	34,300	18.8
Europe	2,151,904	28.6	1,751,088	29.1	400,816	26.6	57,488	31.5
Oceania	773,605	10.3	744,144	12.4	29,460	2.0	66,230	36.3
Asia	336,350	4.5	253,868	4.2	82,482	5.5	8,745	4.8
Latin America	1,292,251	17.2	893,392	14.9	398,859	26.5	15,804	8.7
Middle East	261	0.0	-	-	261	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	182,071	2.4	182,071	3.0	-	-	-	-
Total	7,518,784	100.0	6,011,751	100.0	1,507,033	100.0	182,569	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, 2022						As of September 30, 2022					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	68	(477,894)	-	-	-	(477,826)	(25,264)	(279,319)	-	-	-	(304,584)
Hedge accounting not applied	16,630	(15,307)	(10,220)	(3,224)	130	(11,991)	43,156	(7,384)	885	(1,511)	(84)	35,061
<b>Total</b>	<b>16,699</b>	<b>(493,202)</b>	<b>(10,220)</b>	<b>(3,224)</b>	<b>130</b>	<b>(489,817)</b>	<b>17,891</b>	<b>(286,703)</b>	<b>885</b>	<b>(1,511)</b>	<b>(84)</b>	<b>(269,522)</b>

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

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.

As of September 30, 2022: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 255,686 million yen) and gains/losses from derivatives with hedge accounting not applied (gain of 35,061 million yen), totaling loss of 220,624 million yen.

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

###### ① Interest-related transactions

(millions of yen)

	As of March 31, 2022				As of September 30, 2022			
	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
<b>Over-the-counter transactions</b>								
<b>Yen interest rate swaps</b>								
Receipts fixed, payments floating	10,150	10,150	163	163	10,000	10,000	(338)	(338)
Receipts floating, payments fixed	10,000	10,000	(163)	(163)	13,750	13,750	684	684
<b>Yen interest rate swaption</b>								
<b>Sold</b>								
Receipts fixed, payments floating	-	-	-	-	60,000	60,000	169	41
Receipts floating, payments fixed	[ - ]	[ - ]	-	-	[ 211 ]	[ 211 ]	246	(34)
<b>Bought</b>								
Receipts fixed, payments floating	-	-	-	-	6,000	6,000	186	(14)
Receipts floating, payments fixed	1,340,000	1,030,000	24,329	16,630	886,000	761,000	49,504	42,817
	[ 7,698 ]	[ 7,216 ]			[ 6,687 ]	[ 5,694 ]		
<b>Total</b>				<b>16,630</b>				<b>43,156</b>

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
<b>As of March 31, 2022</b>							
<b>Yen interest rate swaps</b>							
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)
<b>Total</b>	-	<b>150</b>	-	-	-	<b>20,000</b>	<b>20,150</b>
<b>As of September 30, 2022</b>							
<b>Yen interest rate swaps</b>							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	10,000	10,000
Average fixed rate (receipt)	-	-	-	-	-	0.64	0.64
Average floating rate (payment)	-	-	-	-	-	0.09	0.09
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	13,750	13,750
Average fixed rate (payment)	-	-	-	-	-	0.68	0.68
Average floating rate (receipt)	-	-	-	-	-	0.07	0.07
<b>Total</b>	-	-	-	-	-	<b>23,750</b>	<b>23,750</b>

② Currency-related transactions

(millions of yen)

	As of March 31, 2022			As of September 30, 2022		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Over-the-counter transactions</b>						
Currency swaps						
U.S. dollar	14,205	(1,522)	(1,522)	14,205	(3,252)	(3,252)
Currency forward contracts						
Sold	408,500	(10,982)	(10,982)	451,794	(6,677)	(6,677)
U.S. dollar	163,173	(1,346)	(1,346)	164,296	(4,716)	(4,716)
Euro	13,396	(654)	(654)	107,132	(1,978)	(1,978)
Australian dollar	76,742	(5,487)	(5,487)	77,315	14	14
British pound	31,680	(1,432)	(1,432)	56,541	(0)	(0)
Canadian dollar	19,540	(960)	(960)	14,315	(180)	(180)
Others	103,967	(1,100)	(1,100)	32,192	185	185
Bought	265,622	(2,458)	(2,458)	214,496	2,545	2,545
U.S. dollar	165,748	(3,600)	(3,600)	139,469	2,876	2,876
Euro	28,075	729	729	32,002	(78)	(78)
British pound	9,265	44	44	21,016	36	36
Australian dollar	12,083	5	5	9,998	(214)	(214)
Canadian dollar	-	-	-	2,189	-	-
Others	50,449	361	361	9,819	(75)	(75)
Currency options						
Sold						
Put	10,561			-		
[ 227 ]		66	160	[ - ]	-	-
Euro	10,561			-		
[ 227 ]		66	160	[ - ]	-	-
Call	10,581			-		
[ - ]		-	-	[ - ]	-	-
U.S. dollar	10,581			-		
[ - ]		-	-	[ - ]	-	-
Bought						
Put	239,967			-		
[ 837 ]		333	(503)	[ - ]	-	-
U.S. dollar	130,202			-		
[ 256 ]		0	(256)	[ - ]	-	-
Euro	109,765			-		
[ 580 ]		333	(246)	[ - ]	-	-
Call	52,905			-		
[ - ]		-	-	[ - ]	-	-
U.S. dollar	52,905			-		
[ - ]		-	-	[ - ]	-	-
<b>Total</b>			<b>(15,307)</b>			<b>(7,384)</b>

- 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, 2022			As of September 30, 2022		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>						
Yen stock index futures						
Sold	28,465	(2,931)	(2,931)	-	-	-
Bought	-	-	-	9,993	(666)	(666)
Foreign currency-denominated stock index futures						
Sold	31,036	(2,789)	(2,789)	19,930	1,658	1,658
Yen stock index options						
Bought						
Put	316,049 [ 6,479]	2,919	(3,559)	307,768 [ 4,921]	5,117	195
Foreign currency-denominated stock index options						
Bought						
Put	31,983 [ 1,591]	650	(940)	- [ - ]	-	-
<b>Over-the-counter transactions</b>						
Equity forward contracts						
Sold	-	-	-	8,283	(302)	(302)
<b>Total</b>			(10,220)			885

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.

④ Bond-related transactions

(millions of yen)

	As of March 31, 2022			As of September 30, 2022		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>						
Yen bond futures						
Sold	25,398	99	99	-	-	-
Bought	3,606	(13)	(13)	-	-	-
Foreign currency-denominated bond futures						
Sold	316,975	10,921	10,921	220,820	5,374	5,374
Bought	432,600	(12,578)	(12,578)	193,625	(6,694)	(6,694)
<b>Over-the-counter transactions</b>						
Foreign currency-denominated bond forward contracts						
Sold	87,693	2,357	2,357	3,858	160	160
Bought	126,811	(3,872)	(3,872)	3,704	(185)	(185)
Yen bond OTC options						
Sold						
Call	19,200 [ 48]	16	31	30,442 [ 26]	47	(21)
Put	41,988 [ 181]	246	(64)	109,522 [ 557]	493	64
Bought						
Call	41,988 [ 154]	41	(112)	109,522 [ 513]	316	(196)
Put	19,200 [ 53]	60	7	30,442 [ 32]	20	(12)
<b>Total</b>			(3,224)			(1,511)

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, 2022				As of September 30, 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	9,200	7,200	150	150	42,400	28,350	(28)	(28)
Protection bought	3,000	-	(20)	(20)	11,000	8,000	(56)	(56)
Total				130				(84)

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, 2022				As of September 30, 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	14,600	10,600	(34)	(34)	10,600	10,600	(106)	(106)
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	(481)	(481)	700,000	700,000	(26,202)	(26,202)
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	Loans	8,300	8,300	81	81	8,300	2,300	63	63
	Receipts floating, payments fixed	Loans payable	325,000	181,000	503	503	325,000	181,000	981	981
Total						68				(25,264)

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, 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
As of September 30, 2022							
Notional amount (receipts fixed, payments floating)	6,000	-	2,900	10,000	-	700,000	718,900
Average fixed rate (receipt)	(0.02)	-	0.97	0.10	-	0.47	0.46
Average floating rate (payment)	0.10	-	0.06	(0.01)	-	0.10	0.09
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	150,000	-	183,900	10,000	-	700,000	1,043,900

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2022				As of September 30, 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	192,809	175,356	(13,639)	(13,639)	231,114	218,078	(23,633)	(23,633)		
	U.S. dollar		115,499	104,077	(8,735)	(8,735)	143,705	143,504	(22,624)	(22,624)		
	Euro		65,382	59,351	(4,488)	(4,488)	67,530	54,696	(3,479)	(3,479)		
	British pound		11,927	11,927	(415)	(415)	19,877	19,877	2,470	2,470		
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	5,839,213	-	(474,485)	(474,485)	4,250,585	-	(268,787)	(268,787)		
	Sold		2,940,436	-	(273,968)	(273,968)	1,772,161	-	(223,214)	(223,214)		
	U.S. dollar		1,302,139	-	(47,364)	(47,364)	1,403,049	-	(45,610)	(45,610)		
	Euro		806,327	-	(92,374)	(92,374)	638,618	-	689	689		
	Australian dollar		412,680	-	(34,194)	(34,194)	273,393	-	(2,230)	(2,230)		
	Canadian dollar		154,103	-	(9,791)	(9,791)	47,894	-	152	152		
	British pound		223,525	-	(16,791)	(16,791)	115,467	-	1,426	1,426		
	Others											
	Bought		151,085	-	10,230	10,230	452,331	-	13,100	13,100		
	Euro		477	-	22	22	354,893	-	5,920	5,920		
	U.S. dollar		109,969	-	7,484	7,484	95,145	-	7,223	7,223		
	Australian dollar		10,488	-	475	475	1,567	-	(55)	(55)		
	British pound		618	-	3	3	724	-	12	12		
	Canadian dollar		7,823	-	160	160	-	-	-	-		
	Others		21,707	-	2,082	2,082	-	-	-	-		
	Currency allotment method		Currency forward contracts	Foreign currency-denominated term deposits	223,000	-	-	-	123,000	-	-	-
			Sold		73,000	-	-	-	73,000	-	-	-
U.S. dollar		150,000	-		-	-	50,000	-	-	-		
Currency swaps		Foreign currency-denominated bonds payable	368,715	368,715	-	-	368,715	368,715	-	-		
U.S. dollar			368,715	368,715	-	-	368,715	368,715	-	-		
Currency swaps		Foreign currency-denominated loans	26,877	23,608	-	-	23,923	13,335	-	-		
U.S. dollar			24,491	23,608	-	-	23,923	13,335	-	-		
Euro			2,385	-	-	-	-	-	-	-		
Total						(477,894)				(279,319)		

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, 2022 or September 30, 2022.

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