

Supplementary Materials for the Six Months Ended September 30, 2023

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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2023		As of September 30, 2023	
	Carrying amount	%	Carrying amount	%
National government bonds	15,254,703	56.5	15,828,521	56.1
Local government bonds	117,628	0.4	114,784	0.4
Corporate bonds	1,702,676	6.3	1,927,535	6.8
Public entity bonds	414,373	1.5	419,103	1.5
Domestic stocks	3,207,944	11.9	3,537,602	12.5
Foreign securities	5,930,212	22.0	5,684,454	20.1
Foreign bonds	4,454,788	16.5	4,101,930	14.5
Foreign stocks and other securities	1,475,424	5.5	1,582,524	5.6
Other securities	798,919	3.0	1,123,189	4.0
Total	27,012,086	100.0	28,216,087	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, 2023							
Securities	351,058	1,244,295	1,670,421	1,431,769	2,052,744	20,261,795	27,012,086
National government bonds	106,774	366,768	408,535	678,159	1,150,088	12,544,377	15,254,703
Local government bonds	2,758	11,717	6,599	2,906	291	93,355	117,628
Corporate bonds	99,947	229,614	222,170	101,153	134,383	915,407	1,702,676
Domestic stocks	-	-	-	-	-	3,207,944	3,207,944
Foreign securities	125,758	597,545	750,643	533,905	633,099	3,289,260	5,930,212
Foreign bonds	115,718	576,713	691,704	388,440	486,701	2,195,509	4,454,788
Foreign stocks and other securities	10,040	20,832	58,938	145,464	146,397	1,093,750	1,475,424
Other securities	15,820	38,648	282,472	115,645	134,882	211,450	798,919
Monetary claims bought	2,997	21,958	23,175	9,166	5,591	161,665	224,555
Certificates of deposit	70,997	-	-	-	-	-	70,997
Others	-	-	-	-	-	6,727	6,727
As of September 30, 2023							
Securities	462,479	1,415,454	1,950,411	1,393,024	2,223,943	20,770,774	28,216,087
National government bonds	98,900	410,963	524,990	594,781	1,219,549	12,979,335	15,828,521
Local government bonds	-	16,712	4,401	4	286	93,379	114,784
Corporate bonds	87,043	209,375	244,913	145,855	200,390	1,039,957	1,927,535
Domestic stocks	-	-	-	-	-	3,537,602	3,537,602
Foreign securities	261,257	715,545	677,775	527,867	627,974	2,874,033	5,684,454
Foreign bonds	247,820	674,730	604,096	374,917	457,181	1,743,183	4,101,930
Foreign stocks and other securities	13,437	40,814	73,678	152,950	170,793	1,130,850	1,582,524
Other securities	15,277	62,857	498,331	124,514	175,742	246,466	1,123,189
Monetary claims bought	3,961	32,730	18,666	17,300	11,778	151,331	235,769
Certificates of deposit	91,997	-	-	-	-	-	91,997
Others	-	-	-	-	-	7,677	7,677

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, 2023		As of September 30, 2023	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	249	0.0	265	0.0
Mining	200	0.0	343	0.0
Construction	105,329	3.3	129,777	3.7
Manufacturing industries				
Food products	219,146	6.8	260,625	7.4
Textiles and clothing	20,793	0.6	18,659	0.5
Pulp and paper	2,658	0.1	2,995	0.1
Chemicals	171,356	5.3	180,882	5.1
Medical supplies	100,977	3.1	98,783	2.8
Oil and coal products	3,555	0.1	4,364	0.1
Rubber products	19,424	0.6	21,514	0.6
Glass and stone products	107,765	3.4	125,971	3.6
Steel	34,402	1.1	38,491	1.1
Non-steel metals	12,077	0.4	15,636	0.4
Metal products	32,076	1.0	33,367	0.9
Machinery	219,057	6.8	229,961	6.5
Electric appliances	700,083	21.8	728,244	20.6
Transportation vehicles	165,788	5.2	225,440	6.4
Precision instruments	148,682	4.6	159,646	4.5
Others	85,966	2.7	100,058	2.8
Electric and gas utilities	37,210	1.2	45,336	1.3
Transportation and communications industries				
Ground transportation	178,867	5.6	179,227	5.1
Water transportation	28	0.0	27	0.0
Air transportation	3,327	0.1	3,659	0.1
Warehouses	4,520	0.1	4,965	0.1
Telecommunications	102,384	3.2	110,642	3.1
Commerce				
Wholesale	153,258	4.8	190,291	5.4
Retail	114,908	3.6	117,009	3.3
Financial industries				
Banks	163,620	5.1	207,848	5.9
Security and trading companies	618	0.0	920	0.0
Insurance	6,143	0.2	7,389	0.2
Other	31,486	1.0	38,852	1.1
Real estate	16,633	0.5	20,049	0.6
Service	245,345	7.6	236,352	6.7
Total	3,207,944	100.0	3,537,602	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, 2023							
Floating-rate loans	10,643	78,216	49,560	72,781	43,437	354,114	608,753
Fixed-rate loans	437,306	323,212	344,854	217,918	150,282	382,420	1,855,994
Total	447,949	401,428	394,415	290,699	193,719	736,534	2,464,747
As of September 30, 2023							
Floating-rate loans	51,002	66,299	71,848	83,880	65,167	449,635	787,833
Fixed-rate loans	359,865	327,835	338,289	183,436	136,247	407,212	1,752,886
Total	410,868	394,134	410,137	267,316	201,415	856,847	2,540,720

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2023		As of September 30, 2023	
			%		%
Large corporations	Number of borrowers	204	60.7	207	60.3
	Amount of loans	1,659,429	81.7	1,620,021	79.2
Medium-sized corporations	Number of borrowers	5	1.5	4	1.2
	Amount of loans	4,044	0.2	3,199	0.2
Small-sized corporations	Number of borrowers	127	37.8	132	38.5
	Amount of loans	367,663	18.1	422,278	20.6
Total	Number of borrowers	336	100.0	343	100.0
	Amount of loans	2,031,138	100.0	2,045,498	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, 2023		As of September 30, 2023	
	Carrying amount	%	Carrying amount	%
Secured loans	2,217	0.1	2,882	0.1
Stocks and other securities	1,318	0.1	1,798	0.1
Real and personal estate	899	0.0	1,083	0.0
Others	-	-	-	-
Guarantees	86,273	3.5	113,218	4.5
Unsecured loans	2,376,255	96.4	2,424,619	95.4
Others	-	-	-	-
Total loans	2,464,747	100.0	2,540,720	100.0
Subordinated loans	247,058	10.0	271,856	10.7

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2023		As of September 30, 2023	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	220,580	8.9	202,960	8.0
Foodstuffs and beverages	27,479	1.1	26,293	1.0
Textile products	676	0.0	774	0.0
Lumber and wood products	500	0.0	200	0.0
Pulp, paper and paper products	10,920	0.4	7,768	0.3
Printing	17,500	0.7	16,250	0.6
Chemical and allied products	34,972	1.4	32,221	1.3
Petroleum refining	2,000	0.1	2,000	0.1
Ceramic, stone and clay products	19,195	0.8	19,104	0.8
Iron and steel	44,968	1.8	41,129	1.6
Non-ferrous metals and products	5,288	0.2	5,432	0.2
Fabricated metal products	950	0.0	600	0.0
General-purpose and production- and business-oriented machinery	22,222	0.9	23,299	0.9
Electrical machinery equipment and supplies	14,438	0.6	9,367	0.4
Transportation equipment	12,864	0.5	12,680	0.5
Miscellaneous manufacturing industries	6,606	0.3	5,839	0.2
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	15,762	0.6	16,475	0.6
Electricity, gas, heat supply and water	485,134	19.7	499,379	19.7
Information and communications	67,124	2.7	58,400	2.3
Transport and postal activities	229,873	9.3	228,011	9.0
Wholesale trade	216,433	8.8	203,048	8.0
Retail trade	8,909	0.4	8,906	0.4
Finance and insurance	719,225	29.2	791,136	31.1
Real estate	147,019	6.0	145,844	5.7
Goods rental and leasing	91,577	3.7	83,392	3.3
Scientific research, professional and technical services	4,450	0.2	4,422	0.2
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	11,507	0.5	11,139	0.4
Education, learning support	-	-	-	-
Medical, health care and welfare	2,463	0.1	1,795	0.1
Other services	2,701	0.1	2,245	0.1
Local governments	12,006	0.5	10,826	0.4
Individuals	-	-	-	-
Others	-	-	-	-
Total domestic	2,234,768	90.7	2,267,987	89.3
Foreign				
Governments	4,484	0.2	10,017	0.4
Financial institutions	-	-	-	-
Commercial and industrial	225,494	9.1	262,716	10.3
Total foreign	229,978	9.3	272,733	10.7
Total	2,464,747	100.0	2,540,720	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, 2023		As of September 30, 2023	
	Carrying amount	%	Carrying amount	%
Foreign bonds	3,345,415	50.7	2,994,621	45.4
Foreign stocks	1,169,397	17.7	1,282,270	19.4
Cash, cash equivalents and other assets	422,964	6.4	547,787	8.3
Sub-total	4,937,777	74.8	4,824,680	73.2

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2023		As of September 30, 2023	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	27,881	0.4	21,922	0.3
Sub-total	27,881	0.4	21,922	0.3

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2023		As of September 30, 2023	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	35,913	0.5	32,679	0.5
Foreign bonds and others	1,599,936	24.2	1,713,980	26.0
Sub-total	1,635,849	24.8	1,746,660	26.5

D. Total

(millions of yen)

	As of March 31, 2023		As of September 30, 2023	
	Carrying amount	%	Carrying amount	%
Foreign investments	6,601,508	100.0	6,593,263	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, 2023		As of September 30, 2023	
	Carrying amount	%	Carrying amount	%
U.S. dollar	2,522,477	51.1	2,768,517	57.4
Australian dollar	914,427	18.5	840,115	17.4
Euro	890,921	18.0	700,016	14.5
British pound	172,040	3.5	167,749	3.5
Canadian dollar	115,921	2.3	83,076	1.7
Chinese yuan	72,904	1.5	39,554	0.8
New Zealand dollar	78,371	1.6	38,042	0.8
Total (including others not listed above)	4,937,777	100.0	4,824,680	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, 2023									
North America	2,034,652	34.3	1,428,359	32.1	606,292	41.1	41,098	17.9	
Europe	1,592,890	26.9	1,224,281	27.5	368,608	25.0	78,316	34.1	
Oceania	721,325	12.2	692,642	15.5	28,682	1.9	77,958	33.9	
Asia	210,608	3.6	155,378	3.5	55,230	3.7	8,855	3.9	
Latin America	1,195,865	20.2	779,517	17.5	416,348	28.2	23,750	10.3	
Middle East	261	0.0	-	-	261	0.0	-	-	
Africa	-	-	-	-	-	-	-	-	
International organizations	174,608	2.9	174,608	3.9	-	-	-	-	
Total	5,930,212	100.0	4,454,788	100.0	1,475,424	100.0	229,978	100.0	
As of September 30, 2023									
North America	2,089,811	36.8	1,396,085	34.0	693,726	43.8	42,922	15.7	
Europe	1,422,791	25.0	1,031,302	25.1	391,488	24.7	90,135	33.0	
Oceania	605,653	10.7	597,662	14.6	7,991	0.5	94,827	34.8	
Asia	150,082	2.6	104,597	2.5	45,485	2.9	9,392	3.4	
Latin America	1,244,117	21.9	800,764	19.5	443,352	28.0	30,242	11.1	
Middle East	314	0.0	-	-	314	0.0	-	-	
Africa	165	0.0	-	-	165	0.0	5,214	1.9	
International organizations	171,517	3.0	171,517	4.2	-	-	-	-	
Total	5,684,454	100.0	4,101,930	100.0	1,582,524	100.0	272,733	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, 2023						As of September 30, 2023					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(25,897)	(71,887)	-	-	-	(97,785)	(55,776)	(106,567)	-	-	-	(162,343)
Hedge accounting not applied	14,266	(7,027)	(2,345)	418	405	5,716	17,539	(15,832)	(2,069)	(562)	791	(134)
Total	(11,631)	(78,915)	(2,345)	418	405	(92,068)	(38,237)	(122,399)	(2,069)	(562)	791	(162,477)

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

As of March 31, 2023: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 56,613 million yen), and gains/losses from derivatives with hedge accounting not applied (gain of 5,716 million yen), totaling loss of 50,896 million yen.

As of September 30, 2023: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 51,669 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 134 million yen), totaling loss of 51,803 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2023				As of September 30, 2023			
	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	(338)	(338)	500,000	180,000	(1,679)	(1,679)
Receipts floating, payments fixed	10,000	10,000	338	338	67,800	67,800	1,527	1,527
Yen interest rate swaption								
Sold								
Receipts fixed, payments floating	-	-	-	-	20,000	-	233	47
Receipts floating, payments fixed	[-]	[-]	-	-	[281]	[-]	347	(66)
Bought								
Receipts fixed, payments floating	-	-	-	-	10,000	-	243	(38)
Receipts floating, payments fixed	[-]	[-]	-	-	[282]	[-]	54,338	17,748
	1,580,000	635,000	34,020	14,266	2,230,000	1,995,000		
	[19,754]	[7,108]			[36,590]	[32,524]		
Total				14,266				17,539

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, 2023							
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)	-	-	-	-	-	0.10	0.10
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	10,000	10,000
Average fixed rate (payment)	-	-	-	-	-	0.64	0.64
Average floating rate (receipt)	-	-	-	-	-	0.10	0.10
Total	-	-	-	-	-	20,000	20,000
As of September 30, 2023							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	320,000	100,000	-	-	70,000	10,000	500,000
Average fixed rate (receipt)	0.06	0.16	-	-	0.82	0.63	0.20
Average floating rate (payment)	(0.03)	(0.00)	-	-	0.03	0.01	(0.02)
Notional amount (receipts floating, payments fixed)	-	-	40,000	7,500	-	20,300	67,800
Average fixed rate (payment)	-	-	0.37	0.47	-	0.84	0.52
Average floating rate (receipt)	-	-	0.02	(0.05)	-	0.01	0.01
Total	320,000	100,000	40,000	7,500	70,000	30,300	567,800

② Currency-related transactions

(millions of yen)

	As of March 31, 2023			As of September 30, 2023		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	369,137	(4,514)	(4,514)	488,950	(12,245)	(12,245)
U.S. dollar	116,964	(870)	(870)	165,887	(7,020)	(7,020)
Australian dollar	76,562	980	980	147,433	(2,094)	(2,094)
Euro	52,526	(2,045)	(2,045)	85,053	(1,434)	(1,434)
British pound	49,145	(2,390)	(2,390)	54,998	(934)	(934)
Canadian dollar	18,506	(94)	(94)	18,572	(741)	(741)
Others	55,432	(94)	(94)	17,005	(20)	(20)
Bought	84,560	229	229	72,337	(126)	(126)
U.S. dollar	59,013	47	47	29,512	76	76
Euro	2,301	54	54	20,563	(338)	(338)
Australian dollar	1,414	8	8	3,298	8	8
British pound	2,630	49	49	2,090	(4)	(4)
Canadian dollar	1,624	-	-	920	-	-
Others	17,574	70	70	15,951	132	132
Currency options						
Sold						
Put	-			13,026		
U.S. dollar	[-]	-	-	[100]	2	98
Others	-			8,974		
U.S. dollar	[-]	-	-	[88]	-	88
Others	-			4,051		
U.S. dollar	[-]	-	-	[11]	2	9
Call	49,272			2,842		
U.S. dollar	[311]	115	195	[15]	10	4
U.S. dollar	49,272			2,842		
U.S. dollar	[311]	115	195	[15]	10	4
Bought						
Put	188,951			202,400		
U.S. dollar	[4,283]	1,345	(2,938)	[3,678]	139	(3,538)
U.S. dollar	138,564			196,922		
Australian dollar	[3,109]	829	(2,279)	[3,673]	137	(3,535)
Australian dollar	50,387			1,921		
Others	[1,174]	515	(659)	[5]	2	(3)
Others	-			3,557		
U.S. dollar	[-]	-	-	[-]	-	-
Call	-			7,859		
U.S. dollar	[-]	-	-	[78]	53	(24)
U.S. dollar	-			5,489		
Euro	[-]	-	-	[65]	52	(12)
Euro	-			2,370		
U.S. dollar	[-]	-	-	[12]	0	(11)
Total			(7,027)			(15,832)

- 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, 2023			As of September 30, 2023		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Sold	-	-	-	2,936	32	32
Bought	-	-	-	30,823	(745)	(745)
Foreign currency-denominated stock index futures						
Sold	-	-	-	45,665	1,720	1,720
Bought	-	-	-	5,048	(34)	(34)
Yen stock index options						
Bought						
Put	330,195 [4,081]	2,169	(1,912)	371,216 [8,486]	4,657	(3,828)
Foreign currency-denominated stock index options						
Bought						
Put	39,690 [588]	155	(433)	55,049 [1,587]	704	(883)
Over-the-counter transactions						
Equity forward contracts						
Sold	-	-	-	8,328	1,669	1,669
Total			(2,345)			(2,069)

- 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, 2023			As of September 30, 2023		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Bought	-	-	-	128,042	(622)	(622)
Foreign currency-denominated bond futures						
Sold	-	-	-	80,490	1,649	1,649
Bought	-	-	-	79,125	(1,574)	(1,574)
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	-	-	-	18,915	142	142
Bought	-	-	-	34,667	(312)	(312)
Yen bond OTC options						
Sold						
Call	29,124 [25]	72	(47)	215,877 [545]	843	(298)
Put	95,842 [341]	102	239	12,623 [61]	57	3
Bought						
Call	95,842 [296]	554	257	12,623 [56]	32	(23)
Put	29,124 [33]	0	(32)	215,877 [634]	1,107	472
Total			418			(562)

- 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, 2023				As of September 30, 2023			
	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	68,000	26,600	446	446	100,150	42,100	791	791
Protection bought	7,000	7,000	(40)	(40)	-	-	-	-
Total				405				791

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, 2023				As of September 30, 2023			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Deferral hedge	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	10,600	10,600	(96)	(96)	10,600	10,600	(183)	(183)
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	(27,059)	(27,059)	700,000	700,000	(57,100)	(57,100)
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	8,300	2,300	53	53	2,300	2,300	43	43
	Receipts floating, payments fixed	Loans payable	245,000	245,000	1,204	1,204	245,000	245,000	1,463	1,463
Total						(25,897)				(55,776)

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, 2023							
Notional amount (receipts fixed, payments floating)	6,000	2,300	10,600	-	-	700,000	718,900
Average fixed rate (receipt)	(0.02)	1.19	0.10	-	-	0.47	0.46
Average floating rate (payment)	0.06	0.07	(0.00)	-	-	0.03	0.03
Notional amount (receipts floating, payments fixed)	-	181,000	64,000	-	-	-	245,000
Average fixed rate (payment)	-	0.09	0.41	-	-	-	0.17
Average floating rate (receipt)	-	0.14	0.14	-	-	-	0.14
Total	6,000	183,300	74,600	-	-	700,000	963,900
As of September 30, 2023							
Notional amount (receipts fixed, payments floating)	-	2,300	10,600	-	50,000	650,000	712,900
Average fixed rate (receipt)	-	1.19	0.10	-	0.14	0.49	0.46
Average floating rate (payment)	-	0.07	(0.01)	-	0.01	0.04	0.04
Notional amount (receipts floating, payments fixed)	-	181,000	64,000	-	-	-	245,000
Average fixed rate (payment)	-	0.09	0.41	-	-	-	0.17
Average floating rate (receipt)	-	0.15	0.15	-	-	-	0.15
Total	-	183,300	74,600	-	50,000	650,000	957,900

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2023				As of September 30, 2023				
			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	310,111	297,161	(15,273)	(15,273)	603,599	590,364	(54,897)	(54,897)	
	U.S. dollar		207,737	205,890	(11,073)	(11,073)	436,210	424,959	(41,363)	(41,363)	
	Euro		82,801	71,698	(5,074)	(5,074)	138,902	136,919	(12,479)	(12,479)	
	British pound		19,572	19,572	873	873	27,535	27,535	(1,043)	(1,043)	
	Australian dollar		-	-	-	-	950	950	(12)	(12)	
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds									
	Sold		2,243,706	-	(57,587)	(57,587)	1,333,013	-	(60,237)	(60,237)	
	Australian dollar		640,128	-	1,316	1,316	577,549	-	(11,888)	(11,888)	
	U.S. dollar		998,694	-	(42,438)	(42,438)	531,948	-	(41,657)	(41,657)	
	Euro		480,482	-	(14,633)	(14,633)	169,781	-	(4,730)	(4,730)	
	British pound		34,167	-	(1,325)	(1,325)	26,557	-	(519)	(519)	
	Canadian dollar		36,023	-	(769)	(769)	11,752	-	(733)	(733)	
	Others		54,210	-	262	262	15,424	-	(708)	(708)	
	Bought		94,813	-	973	973	233,573	-	8,568	8,568	
	Australian dollar		67	-	(1)	(1)	100,834	-	1,774	1,774	
	U.S. dollar		36,963	-	(26)	(26)	88,683	-	6,068	6,068	
	Euro		42,573	-	1,035	1,035	28,776	-	577	577	
	British pound		567	-	26	26	14,244	-	142	142	
	Canadian dollar		13,472	-	(67)	(67)	1,034	-	6	6	
	Others		1,169	-	8	8	-	-	-	-	
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits									
	Sold		5,000	-	-	-	10,001	-	-	-	
	U.S. dollar	5,000	-	-	-	10,001	-	-	-		
	Currency swaps	Foreign currency-denominated bonds payable									
	U.S. dollar		368,715	368,715	-	-	368,715	368,715	-	-	
	Currency swaps	Foreign currency-denominated loans									
U.S. dollar	22,878		12,958	-	-	11,980	11,980	-	-		
Total										(71,887)	(106,567)

Notes: 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, 2023 or September 30, 2023.

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