

Supplementary Materials for the Fiscal Year Ended March 31, 2025
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# 1. Securities (General Account)

## (1) Breakdown of Securities

(millions of yen)

	As of March 31, 2024		As of March 31, 2025	
	Carrying amount	%	Carrying amount	%
National government bonds	15,936,171	55.7	16,428,904	59.4
Local government bonds	121,805	0.4	121,949	0.4
Corporate bonds	1,874,903	6.5	1,798,040	6.5
Public entity bonds	402,652	1.4	353,864	1.3
Domestic stocks	4,036,229	14.1	3,323,680	12.0
Foreign securities	5,400,341	18.9	4,751,704	17.2
Foreign bonds	3,742,801	13.1	3,184,892	11.5
Foreign stocks and other securities	1,657,540	5.8	1,566,811	5.7
Other securities	1,261,978	4.4	1,210,758	4.4
<b>Total</b>	<b>28,631,430</b>	<b>100.0</b>	<b>27,635,037</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, 2024</b>							
Securities	430,560	1,234,083	1,872,503	1,823,358	2,031,639	21,239,284	28,631,430
National government bonds	104,089	372,120	277,510	894,008	1,051,930	13,236,511	15,936,171
Local government bonds	509	21,795	2,904	2	3,889	92,704	121,805
Corporate bonds	74,065	203,840	272,447	174,096	182,032	968,419	1,874,903
Domestic stocks	-	-	-	-	-	4,036,229	4,036,229
Foreign securities	251,377	571,713	705,095	555,421	673,729	2,643,003	5,400,341
Foreign bonds	239,581	520,081	590,175	406,756	498,901	1,487,304	3,742,801
Foreign stocks and other securities	11,795	51,632	114,920	148,665	174,827	1,155,698	1,657,540
Other securities	519	64,612	614,544	199,829	120,057	262,416	1,261,978
Monetary claims bought	3,422	14,980	29,448	18,371	3,332	136,654	206,210
Certificates of deposit	90,994	-	-	-	-	-	90,994
Others	-	-	-	-	-	8,872	8,872
<b>As of March 31, 2025</b>							
Securities	567,799	977,375	1,966,476	1,663,103	2,095,214	20,365,068	27,635,037
National government bonds	161,982	318,704	470,981	838,259	1,060,013	13,578,963	16,428,904
Local government bonds	11,156	10,912	2,904	185	3,692	93,097	121,949
Corporate bonds	90,477	176,458	302,960	178,117	122,770	927,256	1,798,040
Domestic stocks	-	-	-	-	-	3,323,680	3,323,680
Foreign securities	269,784	417,164	561,960	525,601	747,239	2,229,953	4,751,704
Foreign bonds	241,595	363,191	412,359	318,615	625,190	1,223,940	3,184,892
Foreign stocks and other securities	28,189	53,972	149,600	206,986	122,048	1,006,013	1,566,811
Other securities	34,398	54,135	627,669	120,939	161,498	212,116	1,210,758
Monetary claims bought	1,062	26,551	30,239	12,679	4,799	116,522	191,855
Certificates of deposit	90,990	-	-	-	-	-	90,990
Others	-	-	-	-	-	8,530	8,530

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, 2024		As of March 31, 2025	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	290	0.0	176	0.0
Mining	200	0.0	200	0.0
Construction	151,577	3.8	130,775	3.9
Manufacturing industries				
Food products	261,579	6.5	207,818	6.3
Textiles and clothing	18,942	0.5	17,797	0.5
Pulp and paper	3,200	0.1	1,617	0.0
Chemicals	199,429	4.9	164,338	4.9
Medical supplies	105,893	2.6	66,541	2.0
Oil and coal products	6,024	0.1	4,189	0.1
Rubber products	22,566	0.6	19,150	0.6
Glass and stone products	163,975	4.1	140,404	4.2
Steel	36,369	0.9	27,283	0.8
Non-steel metals	18,375	0.5	22,757	0.7
Metal products	41,416	1.0	54,257	1.6
Machinery	263,066	6.5	203,364	6.1
Electric appliances	919,168	22.8	715,279	21.5
Transportation vehicles	282,731	7.0	192,402	5.8
Precision instruments	200,275	5.0	184,343	5.5
Others	88,314	2.2	95,159	2.9
Electric and gas utilities	48,628	1.2	46,336	1.4
Transportation and communications industries				
Ground transportation	160,167	4.0	112,748	3.4
Water transportation	32	0.0	-	-
Air transportation	3,726	0.1	2,303	0.1
Warehouses	4,955	0.1	2,565	0.1
Telecommunications	115,170	2.9	106,547	3.2
Commerce				
Wholesale	220,031	5.5	184,603	5.6
Retail	122,747	3.0	106,589	3.2
Financial industries				
Banks	239,483	5.9	266,640	8.0
Security and trading companies	597	0.0	639	0.0
Insurance	7,200	0.2	8,473	0.3
Other	46,354	1.1	28,139	0.8
Real estate	23,572	0.6	18,294	0.6
Service	260,161	6.4	191,940	5.8
Total	4,036,229	100.0	3,323,680	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, 2024							
Floating-rate loans	52,847	88,862	103,452	73,406	76,940	471,490	867,000
Fixed-rate loans	551,237	475,628	257,522	180,132	150,049	392,627	2,007,197
Total	604,084	564,491	360,974	253,539	226,989	864,118	2,874,198
As of March 31, 2025							
Floating-rate loans	56,653	87,891	166,920	64,266	90,167	487,029	952,929
Fixed-rate loans	374,124	562,134	263,875	136,796	200,604	714,468	2,252,003
Total	430,777	650,026	430,795	201,062	290,772	1,201,497	3,204,932

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

(millions of yen except number of borrowers)

		As of March 31, 2024		As of March 31, 2025	
			%		%
Large corporations	Number of borrowers	199	61.2	193	59.9
	Amount of loans	1,900,854	82.3	2,076,538	83.3
Medium-sized corporations	Number of borrowers	6	1.8	6	1.9
	Amount of loans	5,323	0.2	4,520	0.2
Small-sized corporations	Number of borrowers	120	36.9	123	38.2
	Amount of loans	402,428	17.4	412,734	16.6
Total	Number of borrowers	325	100.0	322	100.0
	Amount of loans	2,308,606	100.0	2,493,793	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, 2024		As of March 31, 2025	
	Carrying amount	%	Carrying amount	%
Secured loans	2,904	0.1	2,799	0.1
Stocks and other securities	1,913	0.1	1,591	0.0
Real and personal estate	990	0.0	1,207	0.0
Others	-	-	-	-
Guarantees	100,723	3.5	138,096	4.3
Unsecured loans	2,770,570	96.4	3,064,036	95.6
Others	-	-	-	-
Total loans	2,874,198	100.0	3,204,932	100.0
Subordinated loans	264,514	9.2	572,490	17.9

Note: Policy loans are excluded.

## (4) Loans by Industry

(millions of yen)

	As of March 31, 2024		As of March 31, 2025	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	196,533	6.8	177,409	5.5
Foodstuffs and beverages	35,818	1.2	29,960	0.9
Textile products	540	0.0	572	0.0
Lumber and wood products	-	-	-	-
Pulp, paper and paper products	2,716	0.1	2,546	0.1
Printing	15,000	0.5	12,500	0.4
Chemical and allied products	28,672	1.0	20,562	0.6
Petroleum refining	500	0.0	500	0.0
Ceramic, stone and clay products	21,213	0.7	15,261	0.5
Iron and steel	31,737	1.1	31,632	1.0
Non-ferrous metals and products	7,184	0.2	6,820	0.2
Fabricated metal products	540	0.0	700	0.0
General-purpose and production- and business-oriented machinery	23,583	0.8	27,076	0.8
Electrical machinery equipment and supplies	9,939	0.3	14,586	0.5
Transportation equipment	12,816	0.4	8,432	0.3
Miscellaneous manufacturing industries	6,272	0.2	6,259	0.2
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	15,532	0.5	14,656	0.5
Electricity, gas, heat supply and water	501,023	17.4	565,305	17.6
Information and communications	57,156	2.0	45,785	1.4
Transport and postal activities	228,930	8.0	217,720	6.8
Wholesale trade	179,210	6.2	154,799	4.8
Retail trade	9,038	0.3	8,877	0.3
Finance and insurance	1,068,210	37.2	1,312,568	41.0
Real estate	156,272	5.4	155,545	4.9
Goods rental and leasing	82,966	2.9	80,987	2.5
Scientific research, professional and technical services	6,120	0.2	6,125	0.2
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	6,954	0.2	4,082	0.1
Education, learning support	-	-	-	-
Medical, health care and welfare	1,788	0.1	2,679	0.1
Other services	1,875	0.1	1,135	0.0
Local governments	9,645	0.3	7,285	0.2
Individuals	-	-	-	-
Others	-	-	-	-
Total domestic	2,521,259	87.7	2,754,963	86.0
Foreign				
Governments	6,795	0.2	5,348	0.2
Financial institutions	-	-	-	-
Commercial and industrial	346,143	12.0	444,620	13.9
Total foreign	352,939	12.3	449,968	14.0
Total	2,874,198	100.0	3,204,932	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, 2024		As of March 31, 2025	
	Carrying amount	%	Carrying amount	%
Foreign bonds	2,807,267	44.0	2,476,364	42.4
Foreign stocks	1,363,963	21.4	1,259,168	21.5
Cash, cash equivalents and other assets	575,968	9.0	606,841	10.4
Sub-total	4,747,199	74.5	4,342,373	74.3

##### B. Assets swapped into yen

(millions of yen)

	As of March 31, 2024		As of March 31, 2025	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	20,190	0.3	20,220	0.3
Sub-total	20,190	0.3	20,220	0.3

##### C. Assets denominated in yen

(millions of yen)

	As of March 31, 2024		As of March 31, 2025	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	32,260	0.5	78,138	1.3
Foreign bonds and others	1,575,320	24.7	1,404,691	24.0
Sub-total	1,607,580	25.2	1,482,829	25.4

##### D. Total

(millions of yen)

	As of March 31, 2024		As of March 31, 2025	
	Carrying amount	%	Carrying amount	%
Foreign investments	6,374,971	100.0	5,845,424	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, 2024		As of March 31, 2025	
	Carrying amount	%	Carrying amount	%
U.S. dollar	2,779,553	58.6	2,821,952	65.0
Euro	744,208	15.7	760,850	17.5
Australian dollar	771,303	16.2	317,522	7.3
British pound	170,489	3.6	169,686	3.9
Canadian dollar	74,948	1.6	100,494	2.3
New Zealand dollar	39,920	0.8	37,679	0.9
Indian Rupee	25,865	0.5	33,921	0.8
Total (including others not listed above)	4,747,199	100.0	4,342,373	100.0

(3) Investments by Region

(millions of yen)

(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, 2024								
North America	2,000,733	37.0	1,300,525	34.7	700,207	42.2	67,722	19.2
Europe	1,366,133	25.3	943,933	25.2	422,199	25.5	130,784	37.1
Oceania	554,941	10.3	541,279	14.5	13,661	0.8	110,333	31.3
Asia	117,948	2.2	64,516	1.7	53,432	3.2	7,745	2.2
Latin America	1,197,330	22.2	729,642	19.5	467,687	28.2	30,965	8.8
Middle East	350	0.0	-	-	350	0.0	-	-
Africa	-	-	-	-	-	-	5,386	1.5
International organizations	162,902	3.0	162,902	4.4	-	-	-	-
Total	5,400,341	100.0	3,742,801	100.0	1,657,540	100.0	352,939	100.0
As of March 31, 2025								
North America	1,883,260	39.6	1,304,424	41.0	578,836	36.9	131,858	29.3
Europe	1,229,500	25.9	832,595	26.1	396,905	25.3	142,482	31.7
Oceania	275,615	5.8	263,745	8.3	11,870	0.8	89,332	19.9
Asia	98,004	2.1	52,167	1.6	45,837	2.9	7,403	1.6
Latin America	1,123,006	23.6	590,205	18.5	532,801	34.0	73,543	16.3
Middle East	438	0.0	-	-	438	0.0	-	-
Africa	122	0.0	-	-	122	0.0	5,348	1.2
International organizations	141,754	3.0	141,754	4.5	-	-	-	-
Total	4,751,704	100.0	3,184,892	100.0	1,566,811	100.0	449,968	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, 2024						As of March 31, 2025					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(43,226)	(119,893)	-	-	-	(163,120)	(67,098)	(93,395)	-	-	-	(160,493)
Hedge accounting not applied	(6,058)	(13,456)	(7,267)	(333)	752	(26,363)	(7,501)	3,519	3,938	38	656	651
Total	(49,285)	(133,349)	(7,267)	(333)	752	(189,483)	(74,599)	(89,876)	3,938	38	656	(159,841)

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

As of March 31, 2024: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 31,166 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 26,363 million yen), totaling loss of 57,529 million yen.

As of March 31, 2025: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 4,442 million yen), and gains/losses from derivatives with hedge accounting not applied (gain of 651 million yen), totaling gain of 5,094 million yen.

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

###### ① Interest-related transactions

(millions of yen)

	As of March 31, 2024				As of March 31, 2025			
	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	(689)	(689)	-	-	-	-
Receipts floating, payments fixed	10,000	10,000	689	689	10,300	500	4	4
Yen interest rate swaption								
Bought								
Receipts floating, payments fixed	1,240,000 [ 20,468 ]	1,180,000 [ 20,119 ]	14,410	(6,058)	1,140,000 [ 20,517 ]	1,010,000 [ 18,626 ]	13,011	(7,505)
Total				(6,058)				(7,501)

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, 2024							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	10,000	10,000
Average fixed rate (receipt)	-	-	-	-	-	0.63	0.63
Average floating rate (payment)	-	-	-	-	-	0.05	0.05
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	10,000	10,000
Average fixed rate (payment)	-	-	-	-	-	0.63	0.63
Average floating rate (receipt)	-	-	-	-	-	0.05	0.05
Total	-	-	-	-	-	20,000	20,000
As of March 31, 2025							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	-	-
Average fixed rate (receipt)	-	-	-	-	-	-	-
Average floating rate (payment)	-	-	-	-	-	-	-
Notional amount (receipts floating, payments fixed)	9,800	-	-	-	500	-	10,300
Average fixed rate (payment)	0.31	-	-	-	1.40	-	0.36
Average floating rate (receipt)	0.30	-	-	-	0.48	-	0.31
Total	9,800	-	-	-	500	-	10,300



② Currency-related transactions

(millions of yen)

	As of March 31, 2024			As of March 31, 2025		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	609,204	(10,055)	(10,055)	599,361	3,703	3,703
U.S. dollar	190,554	(3,608)	(3,608)	272,141	3,521	3,521
Australian dollar	159,727	(2,922)	(2,922)	136,321	2,622	2,622
Euro	115,704	(1,869)	(1,869)	92,022	(1,850)	(1,850)
British pound	86,747	(1,257)	(1,257)	72,582	(1,236)	(1,236)
Canadian dollar	31,355	(449)	(449)	24,567	644	644
Others	25,115	52	52	1,725	2	2
Bought	247,154	171	171	80,996	(36)	(36)
U.S. dollar	147,589	150	150	35,333	48	48
Australian dollar	5,163	34	34	27,933	(284)	(284)
Euro	42,745	(104)	(104)	12,128	172	172
British pound	23,309	65	65	2,907	9	9
Canadian dollar	5,434	71	71	1,166	18	18
Others	22,911	(45)	(45)	1,528	(0)	(0)
Currency options						
Sold						
Put	2,943	-	-	-	-	-
[ - ]	-	-	-	[ - ]	-	-
Others	2,943	-	-	-	-	-
[ - ]	-	-	-	[ - ]	-	-
Call	2,788	-	10	10,892	0	7
[ 10 ]	-	-	-	[ 7 ]	0	1
Australian dollar	-	-	-	9,397	-	5
[ - ]	-	-	-	[ 1 ]	-	-
U.S. dollar	-	-	-	1,495	-	-
[ - ]	-	-	-	[ 5 ]	-	-
Others	2,788	-	10	-	-	-
[ 10 ]	-	-	-	[ - ]	-	-
Bought						
Put	194,510	15	(3,562)	11,345	0	(29)
[ 3,577 ]	1,632	12	(1)	[ 29 ]	0	(29)
Euro	[ 14 ]	-	-	11,345	0	-
U.S. dollar	190,019	2	(3,561)	-	-	-
[ 3,563 ]	2,858	-	-	[ - ]	-	-
Others	[ - ]	-	-	-	-	-
Call	5,177	22	(20)	38,433	2	(125)
[ 43 ]	-	-	-	[ 128 ]	0	(86)
Australian dollar	[ - ]	22	8	24,432	2	(36)
[ - ]	757	0	(29)	[ 87 ]	0	(2)
U.S. dollar	[ 13 ]	-	-	13,561	-	-
[ 13 ]	4,420	-	-	[ 38 ]	-	-
Others	[ 29 ]	-	-	439	-	-
[ 29 ]	-	-	-	[ 2 ]	-	-
Total			(13,456)			3,519

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, 2024			As of March 31, 2025		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Sold	-	-	-	24,924	925	925
Yen stock index options						
Bought						
Put	458,503 [ 10,083]	3,193	(6,890)	390,357 [ 13,831]	16,860	3,029
Foreign currency-denominated stock index options						
Bought						
Put	20,883 [ 429]	53	(376)	- [ - ]	-	-
Over-the-counter transactions						
Multi-Asset index options						
Bought						
Call	- [ - ]	-	-	4,345 [ 23]	7	(15)
Total			(7,267)			3,938

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, 2024			As of March 31, 2025		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Foreign currency-denominated bond futures						
Sold	40,811	(309)	(309)	18,477	(18)	(18)
Bought	93,712	(14)	(14)	37,061	83	83
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	13,967	5	5	-	-	-
Bought	22,284	62	62	-	-	-
Yen bond OTC options						
Sold						
Call	74,630 [ 88]	351	(262)	81,787 [ 128]	105	23
Put	- [ - ]	-	-	486 [ 1]	0	0
Bought						
Call	- [ - ]	-	-	486 [ 0]	1	0
Put	74,630 [ 117]	301	184	81,787 [ 163]	112	(50)
Total			(333)			38

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, 2024				As of March 31, 2025			
	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	74,400	42,000	752	752	90,900	20,200	656	656
Total				752				656

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, 2024				As of March 31, 2025			
			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	(135)	(135)	10,600	10,600	(253)	(253)
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	(44,291)	(44,291)	700,000	700,000	(68,949)	(68,949)
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	2,300	2,300	30	30	2,300	-	4	4
	Receipts floating, payments fixed	Loans payable	245,000	245,000	1,169	1,169	245,000	64,000	2,100	2,100
Total						(43,226)				(67,098)

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, 2024							
Notional amount (receipts fixed, payments floating)	-	2,900	10,000	-	50,000	650,000	712,900
Average fixed rate (receipt)	-	0.97	0.10	-	0.14	0.49	0.46
Average floating rate (payment)	-	0.22	0.07	-	0.06	0.08	0.08
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	-	183,900	74,000	-	50,000	650,000	957,900
As of March 31, 2025							
Notional amount (receipts fixed, payments floating)	2,300	10,600	-	-	300,000	400,000	712,900
Average fixed rate (receipt)	1.19	0.10	-	-	0.36	0.55	0.46
Average floating rate (payment)	0.82	0.50	-	-	0.49	0.53	0.51
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)	0.43	0.44	-	-	-	-	0.44
Total	183,300	74,600	-	-	300,000	400,000	957,900

② Currency-related transactions

(millions of yen)

(Amounts in yen)												
Type of hedge accounting	Type	Hedged item	As of March 31, 2024				As of March 31, 2025					
			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	755,553	724,883	(88,727)	(88,727)	871,775	811,577	(97,838)	(97,838)		
	U.S. dollar		550,187	537,205	(61,534)	(61,534)	661,004	607,083	(70,246)	(70,246)		
	Euro		172,839	155,150	(23,294)	(23,294)	168,673	162,396	(23,073)	(23,073)		
	British pound		27,215	27,215	(3,652)	(3,652)	26,579	26,579	(4,516)	(4,516)		
	Canadian dollar		4,360	4,360	(181)	(181)	13,099	13,099	(23)	(23)		
	Australian dollar		950	950	(63)	(63)	2,418	2,418	22	22		
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds										
	Sold		1,139,616	-	(31,173)	(31,173)	779,716	-	3,916	3,916		
	U.S. dollar		549,072	-	(16,172)	(16,172)	456,787	-	5,370	5,370		
	Euro		136,283	-	(5,461)	(5,461)	173,680	-	(1,914)	(1,914)		
	Australian dollar		425,188	-	(8,780)	(8,780)	69,440	-	536	536		
	Canadian dollar		1,834	-	(25)	(25)	30,946	-	684	684		
	British pound		11,521	-	(286)	(286)	11,354	-	(420)	(420)		
	Others		15,715	-	(446)	(446)	37,506	-	(339)	(339)		
	Bought		573	-	7	7	11,890	-	525	525		
	U.S. dollar		417	-	5	5	13	-	(0)	(0)		
	Euro		30	-	0	0	13	-	0	0		
	Australian dollar		29	-	(0)	(0)	-	-	-	-		
	British pound		7	-	0	0	-	-	-	-		
	Others		89	-	0	0	11,864	-	525	525		
	Currency allotment method		Currency forward contracts	Foreign currency-denominated term deposits								
			Sold		10,001	-	-	-	10,009	-	-	-
U.S. dollar		10,001	-	-	-	10,009	-	-	-			
Currency swaps		Foreign currency-denominated bonds payable	368,715	260,550	-	-	576,780	576,780	-	-		
U.S. dollar			368,715	260,550	-	-	576,780	576,780	-	-		
Currency swaps		Foreign currency-denominated loans	10,260	10,260	-	-	10,260	10,260	-	-		
U.S. dollar	10,260		10,260	-	-	10,260	10,260	-	-			
Total						(119,893)				(93,395)		

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

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

The Company held no hedge-accounting-applied derivative transactions other than ① and ② as of March 31, 2024 or March 31, 2025.

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