November 14, 2025

Supplementary Materials for the Six Months Ended September 30, 2025

Please note that this is an unofficial translation of the original disclosure in Japanese.

1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2025		As of September 30, 2025	
	Carrying amount	%	Carrying amount	%
National government bonds	16,428,904	59.4	16,307,889	58.2
Local government bonds	121,949	0.4	123,026	0.4
Corporate bonds	1,798,040	6.5	1,785,451	6.4
Public entity bonds	353,864	1.3	358,111	1.3
Domestic stocks	3,323,680	12.0	3,570,922	12.7
Foreign securities	4,751,704	17.2	4,772,702	17.0
Foreign bonds	3,184,892	11.5	3,113,392	11.1
Foreign stocks and other securities	1,566,811	5.7	1,659,309	5.9
Other securities	1,210,758	4.4	1,467,926	5.2
Total	27,635,037	100.0	28,027,919	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, 2025							
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
As of September 30, 2025							
Securities	441,781	1,340,823	1,860,610	1,544,516	2,180,463	20,659,723	28,027,919
National government bonds	130,096	354,791	476,264	711,489	1,136,347	13,498,901	16,307,889
Local government bonds	16,088	4,397	2	277	3,599	98,660	123,026
Corporate bonds	92,012	204,869	251,289	135,303	123,928	978,047	1,785,451
Domestic stocks	-	-	-	-	-	3,570,922	3,570,922
Foreign securities	175,208	386,562	650,945	562,665	657,667	2,339,652	4,772,702
Foreign bonds	135,365	326,828	504,335	311,375	592,491	1,242,996	3,113,392
Foreign stocks and other securities	39,843	59,734	146,609	251,290	65,175	1,096,656	1,659,309
Other securities	28,375	390,203	482,108	134,780	258,920	173,539	1,467,926
Monetary claims bought	9,629	17,416	21,276	6,692	6,304	110,629	171,949
Certificates of deposit	140,996	-	-	-	-	-	140,996
Others	-	-	-	-	-	2,979	2,979

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, 2025		As of September 30, 2025	
	Carrying amount	%	Carrying amount	%
Fishery, Agriculture & Forestry	176	0.0	185	0.0
Mining	200	0.0	697	0.0
Construction	130,775	3.9	141,599	4.0
Manufacturing				
Foods	207,818	6.3	201,910	5.7
Textiles & Apparels	17,797	0.5	18,354	0.5
Pulp & Paper	1,617	0.0	1,932	0.1
Chemicals	164,338	4.9	166,695	4.7
Pharmaceutical	66,541	2.0	64,723	1.8
Oil & Coal Products	4,189	0.1	2,582	0.1
Rubber Products	19,150	0.6	25,019	0.7
Glass & Ceramics Products	140,404	4.2	161,334	4.5
Iron & Steel	27,283	0.8	27,382	0.8
Nonferrous Metals	22,757	0.7	42,765	1.2
Metal Products	54,257	1.6	53,798	1.5
Machinery	203,364	6.1	234,406	6.6
Electric Appliances	715,279	21.5	832,480	23.3
Transportation Equipment	192,402	5.8	196,747	5.5
Precision Instruments	184,343	5.5	137,678	3.9
Other Products	95,159	2.9	117,332	3.3
Electric Power & Gas	46,336	1.4	51,084	1.4
Transportation, Information & Communication				
Land Transportation	112,748	3.4	121,661	3.4
Marine Transportation	-	-	156	0.0
Air Transportation	2,303	0.1	1,640	0.0
Warehousing & Harbor Transportation Services	2,565	0.1	3,090	0.1
Information & Communication	106,547	3.2	82,351	2.3
Trade				
Wholesale Trade	184,603	5.6	211,775	5.9
Retail Trade	106,589	3.2	101,509	2.8
Financial & Insurance				
Banks	266,640	8.0	314,564	8.8
Securities & Commodity Futures	639	0.0	567	0.0
Insurance	8,473	0.3	37,514	1.1
Other Financing Business	28,139	0.8	28,515	0.8
Real estate	18,294	0.6	22,124	0.6
Services	191,940	5.8	166,737	4.7
Total	3,323,680	100.0	3,570,922	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, 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
As of September 30, 2025							
Floating-rate loans	54,041	116,291	131,999	36,264	94,422	478,458	911,478
Fixed-rate loans	535,512	448,583	230,035	119,579	214,607	682,439	2,230,757
Total	589,554	564,875	362,035	155,843	309,029	1,160,898	3,142,236

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2025		As of September 30, 2025	
			%		%
Large corporations	Number of borrowers	193	59.9	186	61.0
	Amount of loans	2,076,538	83.3	2,040,702	83.7
Medium-sized corporations	Number of borrowers	6	1.9	4	1.3
	Amount of loans	4,520	0.2	2,596	0.1
Small-sized corporations	Number of borrowers	123	38.2	115	37.7
	Amount of loans	412,734	16.6	394,292	16.2
Total	Number of borrowers	322	100.0	305	100.0
	Amount of loans	2,493,793	100.0	2,437,591	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, 2025		As of September 30, 2025	
	Carrying amount	%	Carrying amount	%
Secured loans	2,799	0.1	2,649	0.1
Stocks and other securities	1,591	0.0	1,621	0.1
Real and personal estate	1,207	0.0	1,028	0.0
Others	-	-	-	-
Guarantees	138,096	4.3	134,581	4.3
Unsecured loans	3,064,036	95.6	3,005,004	95.6
Others	-	-	-	-
Total loans	3,204,932	100.0	3,142,236	100.0
Subordinated loans	572,490	17.9	568,292	18.1

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2025		As of September 30, 2025	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	177,409	5.5	161,763	5.1
Foodstuffs and beverages	29,960	0.9	28,828	0.9
Textile products	572	0.0	471	0.0
Lumber and wood products	-	-	-	-
Pulp, paper and paper products	2,546	0.1	2,421	0.1
Printing	12,500	0.4	11,250	0.4
Chemical and allied products	20,562	0.6	20,174	0.6
Petroleum refining	500	0.0	500	0.0
Ceramic, stone and clay products	15,261	0.5	15,090	0.5
Iron and steel	31,632	1.0	31,611	1.0
Non-ferrous metals and products	6,820	0.2	3,546	0.1
Fabricated metal products	700	0.0	820	0.0
General-purpose and production- and business-oriented machinery	27,076	0.8	23,598	0.8
Electrical machinery equipment and supplies	14,586	0.5	12,598	0.4
Transportation equipment	8,432	0.3	6,854	0.2
Miscellaneous manufacturing industries	6,259	0.2	3,999	0.1
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	14,656	0.5	13,726	0.4
Electricity, gas, heat supply and water	565,305	17.6	564,369	18.0
Information and communications	45,785	1.4	38,721	1.2
Transport and postal activities	217,720	6.8	217,869	6.9
Wholesale trade	154,799	4.8	145,386	4.6
Retail trade	8,877	0.3	8,884	0.3
Finance and insurance	1,312,568	41.0	1,298,528	41.3
Real estate	155,545	4.9	149,086	4.7
Goods rental and leasing	80,987	2.5	79,499	2.5
Scientific research, professional and technical services	6,125	0.2	6,018	0.2
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	4,082	0.1	3,923	0.1
Education, learning support	-	-	-	-
Medical, health care and welfare	2,679	0.1	2,646	0.1
Other services	1,135	0.0	375	0.0
Local governments	7,285	0.2	6,105	0.2
Individuals	-	-	-	-
Others	-	-	-	-
Total domestic	2,754,963	86.0	2,696,903	85.8
Foreign				
Governments	5,348	0.2	5,234	0.2
Financial institutions	-	-	-	-
Commercial and industrial	444,620	13.9	440,098	14.0
Total foreign	449,968	14.0	445,332	14.2
Total	3,204,932	100.0	3,142,236	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, 2025		As of September 30, 2025	
	Carrying amount	%	Carrying amount	%
Foreign bonds	2,476,364	42.4	2,418,784	41.3
Foreign stocks	1,259,168	21.5	1,339,535	22.9
Cash, cash equivalents and other assets	606,841	10.4	568,040	9.7
Sub-total	4,342,373	74.3	4,326,360	73.9

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2025		As of September 30, 2025	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	20,220	0.3	20,239	0.3
Sub-total	20,220	0.3	20,239	0.3

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2025		As of September 30, 2025	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	78,138	1.3	77,730	1.3
Foreign bonds and others	1,404,691	24.0	1,427,718	24.4
Sub-total	1,482,829	25.4	1,505,449	25.7

D. Total

(millions of yen)

	As of March 31, 2025		As of September 30, 2025	
	Carrying amount	%	Carrying amount	%
Foreign investments	5,845,424	100.0	5,852,049	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, 2025		As of September 30, 2025	
	Carrying amount	%	Carrying amount	%
U.S. dollar	2,821,952	65.0	2,808,799	64.9
Euro	760,850	17.5	872,017	20.2
Australian dollar	317,522	7.3	257,304	5.9
British pound	169,686	3.9	138,575	3.2
Canadian dollar	100,494	2.3	94,521	2.2
Indian Rupee	33,921	0.8	36,423	0.8
New Zealand dollar	37,679	0.9	29,842	0.7
Total (including others not listed above)	4,342,373	100.0	4,326,360	100.0

(3) Investments by Region

(millions of yen)

	Foreign securities		Bonds		Stocks and other securities		Loans to borrowers located outside Japan	
	Carrying amount	%	Carrying amount	%	Carrying amount	%	Carrying amount	%
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
As of September 30, 2025								
North America	1,877,866	39.3	1,232,663	39.6	645,202	38.9	139,809	31.4
Europe	1,259,833	26.4	868,487	27.9	391,345	23.6	140,276	31.5
Oceania	225,673	4.7	213,955	6.9	11,717	0.7	80,342	18.0
Asia	83,305	1.7	40,653	1.3	42,651	2.6	7,242	1.6
Latin America	1,179,963	24.7	612,440	19.7	567,523	34.2	72,426	16.3
Middle East	392	0.0	-	-	392	0.0	-	-
Africa	476	0.0	-	-	476	0.0	5,234	1.2
International organizations	145,191	3.0	145,191	4.7	-	-	-	-
Total	4,772,702	100.0	3,113,392	100.0	1,659,309	100.0	445,332	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, 2025						As of September 30, 2025					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(67,098)	(93,395)	-	-	-	(160,493)	(76,479)	(125,395)	-	-	-	(201,875)
Hedge accounting not applied	(7,501)	3,519	3,938	38	656	651	(4,296)	(8,288)	(8,263)	(132)	421	(20,559)
Total	(74,599)	(89,876)	3,938	38	656	(159,841)	(80,776)	(133,683)	(8,263)	(132)	421	(222,435)

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

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.

As of September 30, 2025: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 11,587 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 20,559 million yen), totaling loss of 32,147 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2025				As of September 30, 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	-	-	-	-	33,370	33,370	(155)	(155)
Receipts floating, payments fixed	10,300	500	4	4	28,000	28,000	359	359
Yen interest rate swaption								
Sold								
Receipts floating, payments fixed	-	-			430,000	-		
	[-]	[-]	-	-	[242]	[-]	360	(118)
Bought								
Receipts floating, payments fixed	1,140,000	1,010,000			1,295,000	255,000		
	[20,517]	[18,626]	13,011	(7,505)	[19,394]	[5,305]	15,011	(4,383)
Total				(7,501)				(4,296)

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, 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
As of September 30, 2025							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	30,200	-	-	3,170	-	33,370
Average fixed rate (receipt)	-	0.75	-	-	1.26	-	0.80
Average floating rate (payment)	-	0.48	-	-	0.48	-	0.48
Notional amount (receipts floating, payments fixed)	-	-	18,500	-	500	9,000	28,000
Average fixed rate (payment)	-	-	0.94	-	1.40	2.03	1.30
Average floating rate (receipt)	-	-	0.48	-	0.48	0.48	0.48
Total	-	30,200	18,500	-	3,670	9,000	61,370

② Currency-related transactions

(millions of yen)

	As of March 31, 2025			As of September 30, 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	599,361	3,703	3,703	961,538	(7,834)	(7,834)
U.S. dollar	272,141	3,521	3,521	515,975	(3,601)	(3,601)
Euro	92,022	(1,850)	(1,850)	138,142	(1,111)	(1,111)
British pound	72,582	(1,236)	(1,236)	117,328	(144)	(144)
Australian dollar	136,321	2,622	2,622	108,400	(3,100)	(3,100)
Canadian dollar	24,567	644	644	36,106	46	46
Others	1,725	2	2	45,584	76	76
Bought	80,996	(36)	(36)	486,368	468	468
U.S. dollar	35,333	48	48	171,738	480	480
Euro	12,128	172	172	123,367	500	500
Australian dollar	27,933	(284)	(284)	56,477	21	21
British pound	2,907	9	9	37,661	(65)	(65)
Canadian dollar	1,166	18	18	14,421	(5)	(5)
Others	1,528	(0)	(0)	82,702	(462)	(462)
Currency options						
Sold						
Put	-			69,019		
	[-]	-	-	[20]	27	(7)
U.S. dollar	-			57,691		
	[-]	-	-	[20]	27	(7)
Canadian dollar	-			10,776		
	[-]	-	-	[-]	-	-
Others	-			552		
	[-]	-	-	[-]	-	-
Call	10,892			199,871		
	[7]	0	7	[1,434]	936	498
U.S. dollar	1,495			132,875		
	[5]	-	5	[1,192]	881	311
Euro	-			61,238		
	[-]	-	-	[235]	55	180
Australian dollar	9,397			1,468		
	[1]	0	1	[6]	0	6
Others	-			4,288		
	[-]	-	-	[-]	-	-
Bought						
Put	11,345			180,615		
	[29]	0	(29)	[1,408]	140	(1,267)
U.S. dollar	-			163,243		
	[-]	-	-	[1,393]	139	(1,253)
Canadian dollar	-			10,648		
	[-]	-	-	[-]	-	-
Australian dollar	-			5,383		
	[-]	-	-	[9]	0	(9)
British pound	-			799		
	[-]	-	-	[4]	0	(4)
Euro	11,345			-		
	[29]	0	(29)	[-]	-	-
Others	-			539		
	[-]	-	-	[-]	-	-
Call	38,433			74,187		
	[128]	2	(125)	[715]	570	(145)
Euro	-			61,238		
	[-]	-	-	[686]	561	(124)
Australian dollar	24,432			1,957		
	[87]	0	(86)	[23]	6	(17)
U.S. dollar	13,561			774		
	[38]	2	(36)	[-]	-	-
Others	439			10,216		
	[2]	0	(2)	[5]	1	(3)
Total			3,519			(8,288)

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.

③Stock-related transactions

(millions of yen)

	As of March 31, 2025			As of September 30, 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	-	-	-
Bought	-	-	-	48,332	240	240
Foreign currency-denominated stock index futures						
Bought	-	-	-	35,378	327	327
Yen stock index options						
Bought						
Put	390,357			224,999		
	[13,831]	16,860	3,029	[10,971]	2,068	(8,902)
Over-the-counter transactions						
Multi-Asset index options						
Bought						
Call	4,345			14,169		
	[23]	7	(15)	[76]	147	71
Total			3,938			(8,263)

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.

④Bond-related transactions

(millions of yen)

	As of March 31, 2025			As of September 30, 2025		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	-	-	-	53,389	430	430
Foreign currency-denominated bond futures						
Sold	18,477	(18)	(18)	89,882	(810)	(810)
Bought	37,061	83	83	159,854	(85)	(85)
Over-the-counter transactions						
Yen bond OTC options						
Sold						
Call	81,787			88,870		
	[128]	105	23	[167]	29	137
Put	486			8,816		
	[1]	0	0	[71]	16	55
Bought						
Call	486			8,816		
	[0]	1	0	[58]	59	1
Put	81,787			88,870		
	[163]	112	(50)	[204]	342	138
Total			38			(132)

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.

⑤ Others

(millions of yen)

	As of March 31, 2025				As of September 30, 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	90,900	20,200	656	656	83,000	19,200	421	421
Total				656				421

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, 2025				As of September 30, 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	(253)	(253)	10,600	10,600	(232)	(232)
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	(68,949)	(68,949)	700,000	700,000	(78,143)	(78,143)
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	2,300	-	4	4	2,300	-	2	2
	Receipts floating, payments fixed	Loans payable	245,000	64,000	2,100	2,100	245,000	64,000	1,893	1,893
Total						(67,098)				(76,479)

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, 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
As of September 30, 2025							
Notional amount (receipts fixed, payments floating)	2,300	10,600	-	-	320,000	380,000	712,900
Average fixed rate (receipt)	1.19	0.10	-	-	0.34	0.57	0.46
Average floating rate (payment)	0.80	0.50	-	-	0.54	0.54	0.54
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)	0.86	0.87	-	-	-	-	0.86
Total	183,300	74,600	-	-	320,000	380,000	957,900

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2025 Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	As of September 30, 2025 Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Deferral hedge	Currency swaps	Foreign currency-denominated bonds	871,775	811,577	(97,838)	(97,838)	879,074	791,474	(113,808)	(113,808)
	U.S. dollar		661,004	607,083	(70,246)	(70,246)	668,746	593,620	(69,331)	(69,331)
	Euro		168,673	162,396	(23,073)	(23,073)	168,562	156,088	(38,190)	(38,190)
	British pound		26,579	26,579	(4,516)	(4,516)	26,247	26,247	(5,841)	(5,841)
	Canadian dollar		13,099	13,099	(23)	(23)	13,099	13,099	(345)	(345)
	Australian dollar		2,418	2,418	22	22	2,418	2,418	(98)	(98)
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds								
	Sold		779,716	-	3,916	3,916	776,153	-	(11,587)	(11,587)
	U.S. dollar		456,787	-	5,370	5,370	443,702	-	(6,498)	(6,498)
	Euro		173,680	-	(1,914)	(1,914)	195,592	-	(3,116)	(3,116)
	Australian dollar		69,440	-	536	536	68,979	-	(1,505)	(1,505)
	Canadian dollar		30,946	-	684	684	30,730	-	120	120
	British pound		11,354	-	(420)	(420)	11,170	-	(309)	(309)
	Others		37,506	-	(339)	(339)	25,976	-	(278)	(278)
	Bought		11,890	-	525	525	26	-	0	0
	U.S. dollar		13	-	(0)	(0)	23	-	0	0
	Euro		13	-	0	0	1	-	0	0
	Australian dollar		-	-	-	-	0	-	0	0
	Others		11,864	-	525	525	-	-	-	-
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits								
	Sold		10,009	-	-	-	10,005	-	-	-
	U.S. dollar		10,009	-	-	-	10,005	-	-	-
	Currency swaps	Foreign currency-denominated bonds payable	576,780	576,780	-	-	576,780	316,230	-	-
	U.S. dollar		576,780	576,780	-	-	576,780	316,230	-	-
	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						(93,395)				(125,395)

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, 2025 or September 30, 2025.
Therefore no information for ③ Stock-related transactions, ④ Bond-related transactions and ⑤ Others is provided in the report.