

Supplementary Materials for the Six Months Ended September 30, 2019

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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2019		As of September 30, 2019	
	Carrying amount	%	Carrying amount	%
National government bonds	13,674,544	45.7	13,844,533	45.1
Local government bonds	129,427	0.4	128,276	0.4
Corporate bonds	1,956,735	6.5	2,047,813	6.7
Public entity bonds	418,607	1.4	425,559	1.4
Domestic stocks	3,395,945	11.4	3,283,040	10.7
Foreign securities	10,122,795	33.9	10,554,422	34.4
Foreign bonds	8,933,476	29.9	9,502,852	30.9
Foreign stocks and other securities	1,189,319	4.0	1,051,569	3.4
Other securities	610,282	2.0	862,647	2.8
Total	29,889,730	100.0	30,720,734	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, 2019							
Securities	571,899	1,439,737	1,416,762	1,607,610	3,209,364	21,644,357	29,889,730
National government bonds	154,093	117,533	276,096	453,345	1,229,401	11,444,074	13,674,544
Local government bonds	1,716	27,195	5,747	15,073	9,210	70,484	129,427
Corporate bonds	99,421	175,236	207,558	207,202	212,166	1,055,149	1,956,735
Domestic stocks	-	-	-	-	-	3,395,945	3,395,945
Foreign securities	295,102	1,062,532	868,594	891,096	1,560,423	5,445,046	10,122,795
Foreign bonds	290,829	1,061,628	848,430	860,939	1,520,199	4,351,449	8,933,476
Foreign stocks and other securities	4,273	903	20,164	30,156	40,224	1,093,597	1,189,319
Other securities	21,565	57,239	58,764	40,893	198,161	233,657	610,282
Monetary claims bought	-	1,307	3,354	3,590	6,407	184,532	199,193
Certificates of deposit	69,995	-	-	-	-	-	69,995
Others	-	-	-	-	-	24,747	24,747
As of September 30, 2019							
Securities	656,425	1,321,218	1,351,282	1,973,970	3,433,329	21,984,507	30,720,734
National government bonds	190,271	44,002	292,571	553,345	1,219,487	11,544,855	13,844,533
Local government bonds	10,394	18,904	4,294	19,287	4,914	70,482	128,276
Corporate bonds	103,156	156,100	241,025	225,535	211,952	1,110,043	2,047,813
Domestic stocks	-	-	-	-	-	3,283,040	3,283,040
Foreign securities	341,331	1,064,146	793,446	1,082,222	1,511,685	5,761,590	10,554,422
Foreign bonds	337,910	1,059,640	777,127	1,043,162	1,464,750	4,820,260	9,502,852
Foreign stocks and other securities	3,421	4,506	16,318	39,059	46,934	941,329	1,051,569
Other securities	11,272	38,064	19,945	93,579	485,289	214,495	862,647
Monetary claims bought	-	3,639	-	10,416	9,806	181,827	205,689
Certificates of deposit	110,993	-	-	-	-	-	110,993
Others	-	-	-	-	-	55,198	55,198

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, 2019		As of September 30, 2019	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	1,335	0.0	1,273	0.0
Mining	552	0.0	528	0.0
Construction	115,051	3.4	114,640	3.5
Manufacturing industries				
Food products	207,215	6.1	211,929	6.5
Textiles and clothing	26,342	0.8	25,072	0.8
Pulp and paper	3,565	0.1	3,075	0.1
Chemicals	189,937	5.6	183,162	5.6
Medical supplies	65,930	1.9	69,978	2.1
Oil and coal products	3,913	0.1	3,327	0.1
Rubber products	24,760	0.7	23,749	0.7
Glass and stone products	98,892	2.9	91,202	2.8
Steel	48,609	1.4	35,158	1.1
Non-steel metals	15,415	0.5	12,682	0.4
Metal products	35,345	1.0	35,904	1.1
Machinery	190,797	5.6	202,139	6.2
Electric appliances	573,859	16.9	570,036	17.4
Transportation vehicles	183,591	5.4	178,408	5.4
Precision instruments	157,847	4.6	148,011	4.5
Others	68,430	2.0	68,448	2.1
Electric and gas utilities	123,635	3.6	107,515	3.3
Transportation and communications industries				
Ground transportation	378,360	11.1	358,370	10.9
Water transportation	45	0.0	41	0.0
Air transportation	4,904	0.1	4,371	0.1
Warehouses	4,474	0.1	4,175	0.1
Telecommunications	95,870	2.8	51,991	1.6
Commerce				
Wholesale	133,503	3.9	131,387	4.0
Retail	111,988	3.3	106,217	3.2
Financial industries				
Banks	233,134	6.9	212,314	6.5
Security and trading companies	283	0.0	254	0.0
Insurance	3,331	0.1	3,574	0.1
Other	27,325	0.8	27,499	0.8
Real estate	18,442	0.5	20,126	0.6
Service	249,252	7.3	276,469	8.4
Total	3,395,945	100.0	3,283,040	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, 2019							
Floating-rate loans	425	9,106	20,497	7,084	2,618	87,180	126,912
Fixed-rate loans	292,448	312,130	372,426	263,580	304,030	336,246	1,880,863
Total	292,873	321,236	392,924	270,665	306,649	423,427	2,007,776
As of September 30, 2019							
Floating-rate loans	4,974	18,138	14,454	7,508	1,808	99,783	146,667
Fixed-rate loans	253,785	333,086	368,515	265,622	331,532	310,827	1,863,370
Total	258,760	351,224	382,969	273,131	333,340	410,611	2,010,038

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2019		As of September 30, 2019	
			%		%
Large corporations	Number of borrowers	213	66.1	213	65.3
	Amount of loans	1,478,341	86.0	1,478,576	85.8
Medium-sized corporations	Number of borrowers	7	2.2	7	2.1
	Amount of loans	4,607	0.3	4,163	0.2
Small-sized corporations	Number of borrowers	102	31.7	106	32.5
	Amount of loans	236,564	13.8	241,413	14.0
Total	Number of borrowers	322	100.0	326	100.0
	Amount of loans	1,719,513	100.0	1,724,153	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, 2019		As of September 30, 2019	
	Carrying amount	%	Carrying amount	%
Secured loans	13,212	0.7	2,681	0.1
Stocks and other securities	11,571	0.6	1,188	0.1
Real and personal estate	1,640	0.1	1,492	0.1
Others	-	-	-	-
Guarantees	132,224	6.6	125,943	6.3
Unsecured loans	1,862,339	92.8	1,881,413	93.6
Others	-	-	-	-
Total loans	2,007,776	100.0	2,010,038	100.0
Subordinated loans	232,663	11.6	198,352	9.9

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2019		As of September 30, 2019	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	325,358	16.2	275,268	13.7
Foodstuffs and beverages	43,029	2.1	35,429	1.8
Textile products	2,956	0.1	1,996	0.1
Lumber and wood products	500	0.0	500	0.0
Pulp, paper and paper products	10,680	0.5	10,570	0.5
Printing	12,518	0.6	12,507	0.6
Chemical and allied products	21,047	1.0	24,877	1.2
Petroleum refining	10,260	0.5	10,260	0.5
Ceramic, stone and clay products	29,168	1.5	29,042	1.4
Iron and steel	79,550	4.0	79,548	4.0
Non-ferrous metals and products	5,902	0.3	5,703	0.3
Fabricated metal products	958	0.0	1,009	0.1
General-purpose and production- and business-oriented machinery	24,199	1.2	24,711	1.2
Electrical machinery equipment and supplies	60,087	3.0	15,487	0.8
Transportation equipment	15,331	0.8	15,019	0.7
Miscellaneous manufacturing industries	9,167	0.5	8,604	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	8,852	0.4	8,111	0.4
Electricity, gas, heat supply and water	434,447	21.6	454,345	22.6
Information and communications	41,266	2.1	41,376	2.1
Transport and postal activities	249,361	12.4	250,151	12.4
Wholesale trade	328,398	16.4	302,832	15.1
Retail trade	9,694	0.5	9,707	0.5
Finance and insurance	293,218	14.6	349,076	17.4
Real estate	138,663	6.9	137,099	6.8
Goods rental and leasing	102,091	5.1	105,431	5.2
Scientific research, professional and technical services	200	0.0	200	0.0
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	3,831	0.2	3,649	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	1,150	0.1	1,150	0.1
Other services	3,204	0.2	2,961	0.1
Local governments	21,448	1.1	20,268	1.0
Individuals	-	-	-	-
Others	133	0.0	66	0.0
Total domestic	1,961,319	97.7	1,961,696	97.6
Foreign				
Governments	-	-	-	-
Financial institutions	8,544	0.4	8,544	0.4
Commercial and industrial	37,912	1.9	39,797	2.0
Total foreign	46,456	2.3	48,341	2.4
Total	2,007,776	100.0	2,010,038	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, 2019		As of September 30, 2019	
	Carrying amount	%	Carrying amount	%
Foreign bonds	8,132,626	74.7	8,714,535	77.0
Foreign stocks	785,620	7.2	745,484	6.6
Cash, cash equivalents and other assets	212,957	2.0	208,438	1.8
Sub-total	9,131,204	83.8	9,668,457	85.5

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2019		As of September 30, 2019	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	290,596	2.7	271,274	2.4
Sub-total	290,596	2.7	271,274	2.4

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2019		As of September 30, 2019	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	29,942	0.3	32,311	0.3
Foreign bonds and others	1,439,637	13.2	1,338,390	11.8
Sub-total	1,469,579	13.5	1,370,702	12.1

D. Total

(millions of yen)

	As of March 31, 2019		As of September 30, 2019	
	Carrying amount	%	Carrying amount	%
Foreign investments	10,891,380	100.0	11,310,434	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, 2019		As of September 30, 2019	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,699,602	51.5	4,695,600	48.6
Euro	2,353,535	25.8	2,778,518	28.7
Australian dollar	598,275	6.6	596,214	6.2
British pound	304,560	3.3	286,246	3.0
Canadian dollar	160,055	1.8	224,009	2.3
Chinese yuan	135,956	1.5	202,493	2.1
Mexican peso	236,425	2.6	198,599	2.1
Total (including others not listed above)	9,131,204	100.0	9,668,457	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, 2019								
North America	4,192,980	41.4	3,892,340	43.6	300,640	25.3	8,864	19.1
Europe	3,263,628	32.2	3,020,627	33.8	243,001	20.4	5,464	11.8
Oceania	726,696	7.2	687,722	7.7	38,974	3.3	5,000	10.8
Asia	291,551	2.9	174,600	2.0	116,950	9.8	1,255	2.7
Latin America	1,500,896	14.8	1,011,520	11.3	489,375	41.1	25,872	55.7
Middle East	178	0.0	-	-	178	0.0	-	-
Africa	198	0.0	-	-	198	0.0	-	-
International organizations	146,665	1.4	146,665	1.6	-	-	-	-
Total	10,122,795	100.0	8,933,476	100.0	1,189,319	100.0	46,456	100.0
As of September 30, 2019								
North America	4,235,777	40.1	3,944,002	41.5	291,774	27.7	9,570	19.8
Europe	3,703,129	35.1	3,474,074	36.6	229,054	21.8	6,680	13.8
Oceania	696,251	6.6	660,117	6.9	36,133	3.4	5,000	10.3
Asia	430,577	4.1	319,814	3.4	110,762	10.5	1,294	2.7
Latin America	1,333,587	12.6	950,095	10.0	383,492	36.5	25,796	53.4
Middle East	175	0.0	-	-	175	0.0	-	-
Africa	177	0.0	-	-	177	0.0	-	-
International organizations	154,747	1.5	154,747	1.6	-	-	-	-
Total	10,554,422	100.0	9,502,852	100.0	1,051,569	100.0	48,341	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, 2019						As of September 30, 2019					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	13,289	(5,068)	-	-	-	8,220	34,524	5,965	-	-	-	40,490
Hedge accounting not applied	(8,118)	(14,724)	(6,842)	5,255	78	(24,350)	(5,422)	(831)	(3,967)	(1,967)	(4,536)	(16,725)
Total	5,170	(19,792)	(6,842)	5,255	78	(16,130)	29,102	5,134	(3,967)	(1,967)	(4,536)	23,764

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

As of March 31, 2019: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 12,770 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 24,350 million yen), totaling loss of 37,121 million yen.
As of September 30, 2019: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 5,205 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 16,725 million yen), totaling loss of 21,931 million yen.

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

Interest-related transactions

(millions of yen)

	As of March 31, 2019				As of September 30, 2019			
	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	31,000	31,000	805	805	43,000	43,000	1,133	1,133
Receipts floating, payments fixed	62,000	46,000	(849)	(849)	18,700	18,700	(1,408)	(1,408)
Foreign currency interest rate swaps								
Receipts floating, payments fixed	114,319	58,824	(1,549)	(1,549)	3,237	3,237	(918)	(918)
Yen interest rate swaption								
Sold								
Receipts fixed, payments floating	-	-	-	-	15,000	-	-	-
[-]	[-]	[-]	-	-	[55]	[-]	26	28
Receipts floating, payments fixed	-	-	-	-	15,000	-	-	-
[-]	[-]	[-]	-	-	[58]	[-]	15	42
Bought								
Receipts fixed, payments floating	-	-	-	-	505,000	135,000	-	-
[-]	[-]	[-]	-	-	[9,827]	[3,618]	12,207	2,380
Receipts floating, payments fixed	1,430,000	1,270,000	-	-	1,671,000	1,316,000	-	-
[7,285]	[6,064]	761	(6,524)	[7,287]	[5,121]	606	(6,680)	
Total				(8,118)				(5,422)

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, 2019							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	21,000	10,000	31,000
Average fixed rate (receipt)	-	-	-	-	0.25	0.64	0.37
Average floating rate (payment)	-	-	-	-	0.00	0.01	0.01
Notional amount (receipts floating, payments fixed)	16,000	-	32,000	-	-	14,000	62,000
Average fixed rate (payment)	(0.14)	-	0.03	-	-	0.69	0.14
Average floating rate (receipt)	0.01	-	(0.00)	-	-	0.01	0.00
Foreign currency interest rate swaps							
Notional amount (receipts floating, payments fixed)	55,495	55,495	-	-	-	3,329	114,319
Average fixed rate (payment)	2.92	2.96	-	-	-	3.00	2.94
Average floating rate (receipt)	2.61	2.61	-	-	-	2.72	2.61
Total	71,495	55,495	32,000	-	21,000	27,329	207,319
As of September 30, 2019							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	20,000	-	11,000	12,000	43,000
Average fixed rate (receipt)	-	-	(0.13)	-	0.27	0.55	0.16
Average floating rate (payment)	-	-	(0.05)	-	(0.05)	(0.01)	(0.04)
Notional amount (receipts floating, payments fixed)	-	-	4,700	-	-	14,000	18,700
Average fixed rate (payment)	-	-	(0.00)	-	-	0.69	0.51
Average floating rate (receipt)	-	-	0.00	-	-	(0.01)	(0.01)
Foreign currency interest rate swaps							
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	3,237	3,237
Average fixed rate (payment)	-	-	-	-	-	3.00	3.00
Average floating rate (receipt)	-	-	-	-	-	2.19	2.19
Total	-	-	24,700	-	11,000	29,237	64,937

Currency-related transactions

(millions of yen)

	As of March 31, 2019			As of September 30, 2019		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	1,396,821	(3,796)	(3,796)	1,414,899	516	516
Euro	415,446	1,820	1,820	598,735	7,199	7,199
U.S. dollar	548,856	(5,787)	(5,787)	494,277	(5,672)	(5,672)
Australian dollar	99,060	628	628	119,131	(994)	(994)
British pound	27,726	(732)	(732)	33,200	35	35
Canadian dollar	13,979	17	17	22,200	(187)	(187)
Others	291,752	256	256	147,352	136	136
Bought	959,220	(1,237)	(1,237)	429,341	1,143	1,143
U.S. dollar	466,740	2,126	2,126	224,449	1,757	1,757
Euro	243,773	(3,310)	(3,310)	136,701	(818)	(818)
British pound	-	-	-	9,500	112	112
Australian dollar	8,142	(42)	(42)	3,416	8	8
Canadian dollar	3,606	-	-	-	-	-
Others	236,956	(11)	(11)	55,273	82	82
Currency options						
Sold						
Call	-			295,675		
[-]	-	-	-	[1,260]	808	451
U.S. dollar	-			295,675		
[-]	-	-	-	[1,260]	808	451
Put	100,900			98,109		
[2,914]		276	2,638	[3,455]	2,009	1,445
U.S. dollar	100,900			98,109		
[2,914]		276	2,638	[3,455]	2,009	1,445
Bought						
Put	821,224			750,371		
[16,676]		4,348	(12,327)	[11,110]	6,722	(4,387)
U.S. dollar	779,801			709,543		
[16,223]		3,968	(12,255)	[9,733]	5,532	(4,200)
British pound	41,422			40,827		
[452]		379	(72)	[1,377]	1,190	(186)
Total			(14,724)			(831)

- 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.

Stock-related transactions

(millions of yen)

	As of March 31, 2019			As of September 30, 2019		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Sold	-	-	-	56,477	(859)	(859)
Yen stock index options						
Bought						
Put	150,000 [6,363]	1,625	(4,738)	149,980 [3,990]	882	(3,107)
Foreign currency-denominated stock index options						
Bought						
Put	59,028 [2,280]	177	(2,103)	- [-]	-	-
Total			(6,842)			(3,967)

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.

Bond-related transactions

(millions of yen)

	As of March 31, 2019			As of September 30, 2019		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	48,974	(74)	(74)	81,237	6	6
Foreign currency-denominated bond futures						
Sold	271,908	(3,705)	(3,705)	316,064	979	979
Bought	380,803	8,423	8,423	553,052	(2,470)	(2,470)
Foreign currency-denominated bond future options						
Bought						
Call	- [-]	-	-	7,068 [21]	21	(0)
Put	- [-]	-	-	55,551 [205]	80	(125)
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	5,814	(51)	(51)	94,122	(64)	(64)
Bought	26,979	209	209	101,228	37	37
Yen bond OTC options						
Sold						
Call	40,490 [34]	58	(24)	40,802 [36]	13	22
Put	173,973 [252]	59	193	131,537 [195]	456	(260)
Bought						
Call	173,973 [192]	519	326	131,537 [165]	104	(61)
Put	40,490 [43]	1	(41)	40,802 [45]	14	(31)
Total			5,255			(1,967)

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.

Others

(millions of yen)

	As of March 31, 2019				As of September 30, 2019			
	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	24,000	11,500	208	208	20,000	3,000	114	114
Protection bought	5,800	5,800	(130)	(130)	117,620	117,620	(4,651)	(4,651)
Total				78				(4,536)

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

(3) Fair value information (Hedge-Accounting-Applied)
Interest-related transactions

(millions of yen)

Type of hedge accounting	Type of hedge	Hedged items	As of March 31, 2019				As of September 30, 2019			
			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	14,450	14,450	116	116	14,400	14,400	221	221
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	15,672	15,672	700,000	700,000	36,678	36,678
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	15,300	15,300	203	203	15,300	13,300	233	233
	Receipts floating, payments fixed	Loans payable	283,000	283,000	(2,703)	(2,703)	283,000	283,000	(2,608)	(2,608)
Total						13,289				34,524

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, 2019							
Yen notional amount (receipts fixed, payments floating)	-	7,000	10,450	2,300	10,000	700,000	729,750
Average fixed rate (receipt)	-	0.17	0.04	1.19	0.10	0.47	0.45
Average floating rate (payment)	-	(0.01)	0.03	0.07	(0.08)	0.00	0.00
Yen notional amount (receipts floating, payments fixed)	-	139,000	144,000	-	-	-	283,000
Average fixed rate (payment)	-	0.28	0.42	-	-	-	0.35
Average floating rate (receipt)	-	0.13	0.13	-	-	-	0.13
Total	-	146,000	154,450	2,300	10,000	700,000	1,012,750
As of September 30, 2019							
Yen notional amount (receipts fixed, payments floating)	2,000	9,000	6,400	2,300	10,000	700,000	729,700
Average fixed rate (receipt)	0.63	0.05	(0.01)	1.19	0.10	0.47	0.45
Average floating rate (payment)	(0.05)	(0.00)	(0.05)	0.07	(0.09)	(0.04)	(0.04)
Yen notional amount (receipts floating, payments fixed)	-	139,000	144,000	-	-	-	283,000
Average fixed rate (payment)	-	0.28	0.42	-	-	-	0.35
Average floating rate (receipt)	-	0.13	0.13	-	-	-	0.13
Total	2,000	148,000	150,400	2,300	10,000	700,000	1,012,700

Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2019				As of September 30, 2019			
			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	256,613	212,995	7,701	7,701	247,537	214,508	11,171	11,171
	U.S. dollar		181,959	149,098	5,178	5,178	168,505	144,349	5,541	5,541
	Euro		62,543	51,786	1,720	1,720	66,926	58,052	4,229	4,229
	British pound		12,110	12,110	803	803	12,106	12,106	1,399	1,399
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	4,970,497	-	(12,710)	(12,710)	5,328,907	-	(5,214)	(5,214)
	Sold		2,408,422	-	(34,423)	(34,423)	2,499,272	-	(30,575)	(30,575)
	U.S. dollar		1,591,097	-	26,561	26,561	1,834,762	-	24,285	24,285
	Euro		341,336	-	(1,842)	(1,842)	352,032	-	(4,178)	(4,178)
	Australian dollar		141,192	-	(3,380)	(3,380)	138,715	-	2,240	2,240
	British pound		62,405	-	(36)	(36)	89,122	-	(2,057)	(2,057)
	Canadian dollar		426,043	-	409	409	415,003	-	5,069	5,069
	Others									
	Bought		16,165	-	(59)	(59)	1,193	-	9	9
	U.S. dollar		15,458	-	(53)	(53)	1,165	-	9	9
	Euro		341	-	(5)	(5)	28	-	(0)	(0)
	Australian dollar		291	-	(0)	(0)	-	-	-	-
	Others		73	-	(0)	(0)	-	-	-	-
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits	252,646	-	-	-	233,923	-	-	-
	Sold		103,525	-	-	-	84,636	-	-	-
	U.S. dollar		79,522	-	-	-	-	-	-	-
	Australian dollar		69,597	-	-	-	149,287	-	-	-
	Others									
	Currency swaps	Foreign currency-denominated bonds payable	476,277	476,277	-	-	476,277	476,277	-	-
	U.S. dollar		476,277	476,277	-	-	476,277	476,277	-	-
	Currency swaps	Foreign currency-denominated loans	37,142	33,598	-	-	36,658	33,113	-	-
	U.S. dollar		31,178	27,633	-	-	30,693	27,149	-	-
	Euro		5,964	5,964	-	-	5,964	5,964	-	-
Total						(5,068)				5,965

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.

Stock-related transactions

Not Applicable

Bond-related transactions

Not Applicable

Others

Not Applicable