

Supplementary Materials for the Six Months Ended September 30, 2018

1. Securities (General Account)		
(1) Breakdown of Securities	-----	P. 2
(2) Securities by Contractual Maturity Date	-----	P. 2
(3) Domestic Stocks by Industry	-----	P. 3
2. Loans (General Account)		
(1) Loans by Contractual Maturity Date	-----	P. 4
(2) Loans to Domestic Companies by Company Size	-----	P. 4
(3) Loans by Collateral Type	-----	P. 4
(4) Loans by Industry	-----	P. 5
3. Foreign Investments (General Account)		
(1) Breakdown of Investment by Asset Category	-----	P. 6
(2) Foreign Currency-Denominated Assets by Currency	-----	P. 6
(3) Investments by Region	-----	P. 7
4. Fair Value Information on Derivative Transactions (General Account)		
(1) Gains and losses on derivatives	-----	P. 8
(2) Fair value information (Hedge-Accounting-Not-Applied)	-----	P. 8
(3) Fair value information (Hedge-Accounting-Applied)	-----	P. 11

For further information please contact:

Corporate Planning Dept., The Dai-ichi Life Insurance Company, Limited TEL: +81-(0)50-3780-6930/3119
--

1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2018		As of September 30, 2018	
	Carrying amount	%	Carrying amount	%
National government bonds	13,887,258	46.1	13,688,755	45.1
Local government bonds	119,575	0.4	131,548	0.4
Corporate bonds	1,906,605	6.3	1,976,309	6.5
Public entity bonds	399,483	1.3	420,043	1.4
Domestic stocks	3,696,766	12.3	3,694,650	12.2
Foreign securities	9,942,625	33.0	10,372,209	34.2
Foreign bonds	8,520,524	28.3	9,075,556	29.9
Foreign stocks and other securities	1,422,100	4.7	1,296,652	4.3
Other securities	543,845	1.8	476,863	1.6
Total	30,096,677	100.0	30,340,335	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, 2018							
Securities	633,072	1,339,683	1,099,213	1,291,978	3,370,154	22,362,575	30,096,677
National government bonds	178,397	275,514	77,149	380,021	1,135,715	11,840,458	13,887,258
Local government bonds	4,926	26,098	4,150	5,734	20,076	58,589	119,575
Corporate bonds	87,277	232,202	166,433	143,435	331,788	945,468	1,906,605
Domestic stocks	-	-	-	-	-	3,696,766	3,696,766
Foreign securities	316,437	773,639	798,759	739,477	1,795,454	5,518,856	9,942,625
Foreign bonds	311,734	772,340	789,199	724,955	1,759,192	4,163,101	8,520,524
Foreign stocks and other securities	4,702	1,299	9,560	14,521	36,261	1,355,755	1,422,100
Other securities	46,033	32,227	52,720	23,309	87,118	302,435	543,845
Monetary claims bought	2,013	-	3,060	-	-	186,034	191,108
Certificates of deposit	49,995	-	-	-	-	-	49,995
Others	-	-	-	-	-	59,348	59,348
As of September 30, 2018							
Securities	541,385	1,817,216	1,087,679	1,491,470	3,215,532	22,187,051	30,340,335
National government bonds	73,390	263,820	109,096	438,867	1,191,452	11,612,126	13,688,755
Local government bonds	3,723	28,311	7,974	6,772	18,079	66,687	131,548
Corporate bonds	93,723	234,282	165,583	148,829	329,675	1,004,215	1,976,309
Domestic stocks	-	-	-	-	-	3,694,650	3,694,650
Foreign securities	321,389	1,243,327	769,310	838,730	1,616,569	5,582,881	10,372,209
Foreign bonds	315,651	1,243,327	750,406	808,523	1,585,514	4,372,133	9,075,556
Foreign stocks and other securities	5,737	-	18,904	30,207	31,055	1,210,748	1,296,652
Other securities	49,158	47,475	35,714	58,269	59,754	226,490	476,863
Monetary claims bought	-	-	6,818	-	-	188,033	194,851
Certificates of deposit	79,994	-	-	-	-	-	79,994
Others	-	-	-	-	-	90,642	90,642

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, 2018		As of September 30, 2018	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	1,291	0.0	1,349	0.0
Mining	200	0.0	200	0.0
Construction	123,115	3.3	117,296	3.2
Manufacturing industries				
Food products	228,596	6.2	214,842	5.8
Textiles and clothing	34,907	0.9	31,379	0.8
Pulp and paper	3,772	0.1	3,972	0.1
Chemicals	208,605	5.6	206,701	5.6
Medical supplies	67,519	1.8	73,130	2.0
Oil and coal products	6,386	0.2	6,163	0.2
Rubber products	28,554	0.8	24,973	0.7
Glass and stone products	113,081	3.1	120,451	3.3
Steel	58,817	1.6	58,680	1.6
Non-steel metals	19,063	0.5	19,385	0.5
Metal products	45,837	1.2	42,125	1.1
Machinery	247,753	6.7	220,928	6.0
Electric appliances	671,531	18.2	630,325	17.1
Transportation vehicles	219,804	5.9	209,943	5.7
Precision instruments	140,598	3.8	157,459	4.3
Others	68,856	1.9	71,303	1.9
Electric and gas utilities	103,212	2.8	110,213	3.0
Transportation and communications industries				
Ground transportation	323,356	8.7	365,424	9.9
Water transportation	52	0.0	59	0.0
Air transportation	6,313	0.2	4,803	0.1
Warehouses	5,150	0.1	5,040	0.1
Telecommunications	100,913	2.7	100,903	2.7
Commerce				
Wholesale	154,385	4.2	156,991	4.2
Retail	131,832	3.6	130,060	3.5
Financial industries				
Banks	290,914	7.9	278,746	7.5
Security and trading companies	1,307	0.0	459	0.0
Insurance	21,774	0.6	21,640	0.6
Other	26,629	0.7	28,757	0.8
Real estate	19,779	0.5	19,276	0.5
Service	222,847	6.0	261,657	7.1
Total	3,696,766	100.0	3,694,650	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, 2018							
Floating-rate loans	7,762	5,560	35,559	10,311	6,731	74,601	140,526
Fixed-rate loans	321,793	282,068	384,969	350,956	345,141	378,520	2,063,449
Total	329,555	287,629	420,528	361,268	351,872	453,122	2,203,976
As of September 30, 2018							
Floating-rate loans	368	5,346	22,052	6,211	7,740	73,686	115,405
Fixed-rate loans	305,607	294,357	391,405	283,714	371,783	321,087	1,967,955
Total	305,975	299,703	413,457	289,925	379,523	394,774	2,083,360

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2018		As of September 30, 2018	
			%		%
Large corporations	Number of borrowers	223	67.6	218	67.1
	Amount of loans	1,604,877	84.9	1,554,758	87.0
Medium-sized corporations	Number of borrowers	9	2.7	7	2.2
	Amount of loans	3,908	0.2	3,961	0.2
Small-sized corporations	Number of borrowers	98	29.7	100	30.8
	Amount of loans	281,689	14.9	229,176	12.8
Total	Number of borrowers	330	100.0	325	100.0
	Amount of loans	1,890,475	100.0	1,787,896	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, 2018		As of September 30, 2018	
	Carrying amount	%	Carrying amount	%
Secured loans	10,993	0.5	12,933	0.6
Stocks and other securities	9,644	0.4	11,764	0.6
Real and personal estate	1,152	0.1	1,169	0.1
Others	196	0.0	-	-
Guarantees	63,820	2.9	56,160	2.7
Unsecured loans	2,128,719	96.6	2,013,881	96.7
Others	442	0.0	384	0.0
Total loans	2,203,976	100.0	2,083,360	100.0
Subordinated loans	286,364	13.0	253,025	12.1

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2018		As of September 30, 2018	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	335,034	15.2	328,512	15.8
Foodstuffs and beverages	42,666	1.9	42,440	2.0
Textile products	2,873	0.1	2,997	0.1
Lumber and wood products	200	0.0	500	0.0
Pulp, paper and paper products	10,596	0.5	10,472	0.5
Printing	12,538	0.6	12,528	0.6
Chemical and allied products	19,776	0.9	18,736	0.9
Petroleum refining	12,260	0.6	10,260	0.5
Ceramic, stone and clay products	29,338	1.3	29,115	1.4
Iron and steel	68,000	3.1	71,410	3.4
Non-ferrous metals and products	6,258	0.3	6,026	0.3
Fabricated metal products	504	0.0	1,006	0.0
General-purpose and production- and business-oriented machinery	35,078	1.6	34,767	1.7
Electrical machinery equipment and supplies	69,678	3.2	65,051	3.1
Transportation equipment	15,811	0.7	14,488	0.7
Miscellaneous manufacturing industries	9,452	0.4	8,710	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	10,212	0.5	9,611	0.5
Electricity, gas, heat supply and water	459,096	20.8	445,927	21.4
Information and communications	60,566	2.7	41,761	2.0
Transport and postal activities	248,850	11.3	244,894	11.8
Wholesale trade	398,969	18.1	383,132	18.4
Retail trade	11,137	0.5	10,079	0.5
Finance and insurance	368,454	16.7	308,303	14.8
Real estate	120,239	5.5	130,173	6.2
Goods rental and leasing	104,476	4.7	102,422	4.9
Scientific research, professional and technical services	844	0.0	1,297	0.1
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	3,805	0.2	3,604	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	150	0.0	1,150	0.1
Other services	3,690	0.2	3,447	0.2
Local governments	23,809	1.1	22,628	1.1
Individuals	442	0.0	384	0.0
Others	200	0.0	133	0.0
Total domestic	2,149,978	97.5	2,037,464	97.8
Foreign				
Governments	-	-	-	-
Financial institutions	11,544	0.5	8,544	0.4
Commercial and industrial	42,453	1.9	37,351	1.8
Total foreign	53,998	2.5	45,896	2.2
Total	2,203,976	100.0	2,083,360	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.

4. Foreign Investments (General Account)

(1) Breakdown of Investment by Asset Category

A. Assets denominated in foreign currency

(millions of yen)

	As of March 31, 2018		As of September 30, 2018	
	Carrying amount	%	Carrying amount	%
Foreign bonds	7,670,095	70.3	8,256,232	72.9
Foreign stocks	854,472	7.8	835,733	7.4
Cash, cash equivalents and other assets	413,569	3.8	345,825	3.1
Sub-total	8,938,137	82.0	9,437,791	83.4

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2018		As of September 30, 2018	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	301,575	2.8	331,089	2.9
Sub-total	301,575	2.8	331,089	2.9

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2018		As of September 30, 2018	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	36,545	0.3	28,901	0.3
Foreign bonds and others	1,627,922	14.9	1,521,244	13.4
Sub-total	1,664,467	15.3	1,550,145	13.7

D. Total

(millions of yen)

	As of March 31, 2018		As of September 30, 2018	
	Carrying amount	%	Carrying amount	%
Foreign investments	10,904,181	100.0	11,319,026	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, 2018		As of September 30, 2018	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,665,738	52.2	5,087,175	53.9
Euro	2,236,863	25.0	2,272,993	24.1
Australian dollar	655,013	7.3	639,870	6.8
British pound	269,558	3.0	280,383	3.0
New Zealand dollar	208,633	2.3	204,417	2.2
Polish zloty	192,438	2.2	172,810	1.8
Canadian dollar	207,727	2.3	170,314	1.8
Total (including others not listed above)	8,938,137	100.0	9,437,791	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, 2018								
North America	4,019,420	40.4	3,644,056	42.8	375,364	26.4	9,731	18.0
Europe	3,168,884	31.9	2,936,942	34.5	231,941	16.3	11,112	20.6
Oceania	814,234	8.2	775,313	9.1	38,921	2.7	5,000	9.3
Asia	255,259	2.6	121,359	1.4	133,899	9.4	2,130	3.9
Latin America	1,493,860	15.0	852,399	10.0	641,461	45.1	26,024	48.2
Middle East	18,126	0.2	18,126	0.2	-	-	-	-
Africa	21,610	0.2	21,099	0.2	511	0.0	-	-
International organizations	151,228	1.5	151,228	1.8	-	-	-	-
Total	9,942,625	100.0	8,520,524	100.0	1,422,100	100.0	53,998	100.0
As of September 30, 2018								
North America	4,409,056	42.5	4,045,065	44.6	363,991	28.1	9,457	20.6
Europe	3,211,641	31.0	2,974,265	32.8	237,376	18.3	4,521	9.9
Oceania	805,044	7.8	763,291	8.4	41,752	3.2	5,000	10.9
Asia	284,293	2.7	174,833	1.9	109,459	8.4	969	2.1
Latin America	1,485,415	14.3	941,808	10.4	543,607	41.9	25,948	56.5
Middle East	10,756	0.1	10,509	0.1	246	0.0	-	-
Africa	219	0.0	-	-	219	0.0	-	-
International organizations	165,783	1.6	165,783	1.8	-	-	-	-
Total	10,372,209	100.0	9,075,556	100.0	1,296,652	100.0	45,896	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, 2018						As of September 30, 2018					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(12,843)	178,877	(24)	-	-	166,008	(23,347)	(151,429)	-	-	-	(174,777)
Hedge accounting not applied	(8,379)	(5,452)	(968)	(453)	639	(14,613)	(3,133)	(12,499)	(2,949)	(1,080)	357	(19,306)
Total	(21,223)	173,424	(993)	(453)	639	151,394	(26,481)	(163,928)	(2,949)	(1,080)	357	(194,083)

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

As of March 31, 2018: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 162,282 million yen, and stock-related, loss of 24 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 14,613 million yen), totaling gain of 147,643 million yen.

As of September 30, 2018: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 153,980 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 19,306 million yen), totaling loss of 173,286 million yen.

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

① Interest-related transactions

(millions of yen)

	As of March 31, 2018				As of September 30, 2018			
	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	121,000	121,000	986	986	21,000	21,000	(115)	(115)
Receipts floating, payments fixed	61,000	34,000	(2)	(2)	49,000	33,000	361	361
Yen interest rate swaption								
Sold								
Receipts fixed, payments floating	10,000	-	-	-	-	-	-	-
	[19]	[-]	19	(0)	[-]	[-]	-	-
Receipts floating, payments fixed	10,000	-	-	-	70,000	-	-	-
	[39]	[-]	0	38	[186]	[-]	551	(365)
Bought								
Receipts floating, payments fixed	1,130,000	705,000	-	-	1,170,000	995,000	-	-
	[11,670]	[4,579]	2,268	(9,401)	[6,801]	[5,400]	3,787	(3,014)
Total				(8,379)				(3,133)

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, 2018							
Notional amount (receipts fixed, payments floating)	-	-	-	-	21,000	100,000	121,000
Average fixed rate (receipt)	-	-	-	-	0.25	0.67	0.60
Average floating rate (payment)	-	-	-	-	0.02	(0.00)	0.00
Notional amount (receipts floating, payments fixed)	27,000	16,000	10,000	-	-	8,000	61,000
Average fixed rate (payment)	(0.13)	(0.14)	0.09	-	-	0.82	0.03
Average floating rate (receipt)	0.01	0.00	0.02	-	-	0.01	0.01
Total	27,000	16,000	10,000	-	21,000	108,000	182,000
As of September 30, 2018							
Notional amount (receipts fixed, payments floating)	-	-	-	-	21,000	-	21,000
Average fixed rate (receipt)	-	-	-	-	0.25	-	0.25
Average floating rate (payment)	-	-	-	-	0.02	-	0.02
Notional amount (receipts floating, payments fixed)	16,000	-	10,000	-	-	23,000	49,000
Average fixed rate (payment)	(0.14)	-	0.09	-	-	0.87	0.38
Average floating rate (receipt)	0.02	-	0.02	-	-	0.00	0.01
Total	16,000	-	10,000	-	21,000	23,000	70,000

② Currency-related transactions

(millions of yen)

	As of March 31, 2018			As of September 30, 2018		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	2,486,021	19,645	19,645	1,499,064	(12,861)	(12,861)
U.S. dollar	1,185,073	1,876	1,876	574,316	(5,922)	(5,922)
Euro	739,523	9,606	9,606	399,347	(4,281)	(4,281)
Australian dollar	260,895	6,061	6,061	168,752	(279)	(279)
British pound	29,672	308	308	60,799	(1,218)	(1,218)
Canadian dollar	81,880	803	803	53,514	(182)	(182)
Others	188,975	989	989	242,333	(975)	(975)
Bought	2,390,220	(29,000)	(29,000)	1,197,643	3,687	3,687
U.S. dollar	1,131,508	(7,486)	(7,486)	666,877	27	27
Euro	805,963	(17,312)	(17,312)	271,465	2,568	2,568
Australian dollar	207,906	(3,152)	(3,152)	65,617	(22)	(22)
British pound	11,133	(30)	(30)	44,284	707	707
Canadian dollar	57,305	(290)	(290)	19,651	158	158
Others	176,402	(728)	(728)	129,747	248	248
Currency options						
Sold						
Put	251,112			105,157		
[11,351]		9,466	1,885	[620]	442	177
U.S. dollar	251,112			105,157		
[11,351]		9,466	1,885	[620]	442	177
Bought						
Call	10,076			-		
[-]		-	-	[-]	-	-
U.S. dollar	10,076			-		
[-]		-	-	[-]	-	-
Put	719,375			518,139		
[14,112]		16,130	2,017	[9,274]	5,771	(3,503)
U.S. dollar	708,956			518,139		
[14,059]		16,130	2,070	[9,274]	5,771	(3,503)
British pound	10,418			-		
[53]		-	(53)	[-]	-	-
Total			(5,452)			(12,499)

- 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, 2018			As of September 30, 2018		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Foreign currency-denominated stock index futures						
Bought	-	-	-	1,017	15	15
Yen stock index options						
Bought						
Put	149,967 [4,391]	3,538	(853)	158,436 [3,439]	1,256	(2,182)
Foreign currency-denominated stock index options						
Bought						
Call	- [-]	-	-	15,504 [297]	594	296
Put	49,761 [1,394]	1,278	(115)	61,726 [1,439]	361	(1,078)
Total			(968)			(2,949)

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, 2018			As of September 30, 2018		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	16,603	18	18	-	-	-
Bought	-	-	-	9,010	(5)	(5)
Foreign currency-denominated bond futures						
Sold	467,001	(5,904)	(5,904)	711,180	7,266	7,266
Bought	527,241	5,431	5,431	766,524	(7,967)	(7,967)
Foreign currency-denominated bond future options						
Bought						
Call	50,995 [351]	531	179	- [-]	-	-
Put	50,995 [298]	39	(258)	- [-]	-	-
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	80,181	(512)	(512)	134,023	839	839
Bought	108,853	277	277	154,037	(615)	(615)
Yen bond OTC options						
Sold						
Call	4,977 [29]	41	(12)	25,010 [51]	17	33
Put	92,197 [422]	274	147	96,711 [586]	1,018	(431)
Bought						
Call	92,197 [269]	458	189	96,711 [427]	219	(208)
Put	4,977 [44]	36	(8)	25,010 [72]	79	7
Total			(453)			(1,080)

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, 2018				As of September 30, 2018			
	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	32,000	29,000	617	617	30,000	21,000	420	420
Protection bought	1,000	1,000	22	22	3,000	3,000	(62)	(62)
Total				639				357

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, 2018				As of September 30, 2018			
			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	4,000	4,000	(7)	(7)	4,500	4,500	(13)	(13)
	Receipts fixed, payments floating	Insurance liabilities	600,000	600,000	(10,484)	(10,484)	700,000	700,000	(21,523)	(21,523)
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	Loans	16,800	15,300	137	137	15,300	15,300	101	101
	Receipts floating, payments fixed	Loans payable	283,000	283,000	(2,489)	(2,489)	283,000	283,000	(1,911)	(1,911)
Total						(12,843)				(23,347)

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, 2018							
Notional amount (receipts fixed, payments floating)	1,500	3,000	8,000	6,000	2,300	600,000	620,800
Average fixed rate (receipt)	0.37	0.46	0.04	(0.02)	1.19	0.43	0.42
Average floating rate (payment)	0.01	(0.02)	0.03	(0.00)	0.07	0.01	0.01
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)	-	0.12	0.12	-	-	-	0.12
Total	1,500	142,000	152,000	6,000	2,300	600,000	903,800
As of September 30, 2018							
Notional amount (receipts fixed, payments floating)	-	7,000	10,500	-	2,300	700,000	719,800
Average fixed rate (receipt)	-	0.17	0.04	-	1.19	0.47	0.46
Average floating rate (payment)	-	0.02	0.05	-	0.07	0.02	0.02
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	154,500	-	2,300	700,000	1,002,800

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2018				As of September 30, 2018				
			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	273,422	250,038	16,595	16,595	276,164	245,832	2,550	2,550	
	U.S. dollar		199,735	176,351	17,303	17,303	201,506	173,861	3,403	3,403	
	Euro		61,568	61,568	(1,226)	(1,226)	62,543	59,856	(1,597)	(1,597)	
	British pound		12,119	12,119	517	517	12,114	12,114	745	745	
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds									
	Sold		5,252,956	-	163,366	163,366	5,415,288	-	(154,959)	(154,959)	
	U.S. dollar		2,792,212	-	100,027	100,027	2,898,198	-	(123,941)	(123,941)	
	Euro		1,422,032	-	28,035	28,035	1,550,756	-	(8,481)	(8,481)	
	Australian dollar		360,649	-	15,883	15,883	367,566	-	(4,765)	(4,765)	
	British pound		132,251	-	2,504	2,504	124,083	-	(1,671)	(1,671)	
	Canadian dollar		112,785	-	7,260	7,260	86,379	-	(2,770)	(2,770)	
	Others		433,024	-	9,654	9,654	388,303	-	(13,329)	(13,329)	
	Bought		118,466	-	(2,217)	(2,217)	33,400	-	979	979	
	U.S. dollar		118,253	-	(2,214)	(2,214)	28,403	-	816	816	
	Euro		83	-	(1)	(1)	3,665	-	119	119	
	Canadian dollar		-	-	-	-	70	-	2	2	
	British pound		62	-	(0)	(0)	42	-	1	1	
	Others		67	-	(1)	(1)	1,218	-	40	40	
	Currency options										
	Sold										
	Call		93,057	-	-	-	-	-	-	-	-
	U.S. dollar		[1,686]	[-]	824	861	[-]	[-]	-	-	-
	Bought		93,057	-	-	-	-	-	-	-	-
	Put		[1,686]	[-]	824	861	[-]	[-]	-	-	-
	U.S. dollar		93,057	-	-	-	-	-	-	-	-
			[1,686]	[-]	1,958	271	[-]	[-]	-	-	-
	93,057	-	-	-	-	-	-	-	-		
	[1,686]	[-]	1,958	271	[-]	[-]	-	-	-		
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits									
	Sold		262,693	-	-	-	292,554	-	-	-	
	U.S. dollar		32,904	-	-	-	143,498	-	-	-	
	Australian dollar		119,405	-	-	-	79,498	-	-	-	
	Others		110,383	-	-	-	69,557	-	-	-	
	Currency swaps		476,277	476,277	-	-	476,277	476,277	-	-	
	U.S. dollar		476,277	476,277	-	-	476,277	476,277	-	-	
	Currency swaps		38,081	38,081	-	-	37,623	37,623	-	-	
	U.S. dollar		32,116	32,116	-	-	31,659	31,659	-	-	
	Euro		5,964	5,964	-	-	5,964	5,964	-	-	
Total									178,877	(151,429)	

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 end.

3. 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.

4. Fair value for forward contracts and currency swaps, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)", except for those to which Note 3 is applied.

③ Stock-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2018				As of September 30, 2018			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Fair value hedge	Equity forward contract Sold	Domestic stocks	9,559	-	(24)	(24)	-	-	-	-
Total						(24)				-

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

The Company held no derivative transactions other than ①, ② and ③ as of March 31, 2018 or September 30, 2018.

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