

Supplementary Materials for the Fiscal Year Ended March 31, 2020
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# 1. Securities (General Account)

## (1) Breakdown of Securities

(millions of yen)

	As of March 31, 2019		As of March 31, 2020	
	Carrying amount	%	Carrying amount	%
National government bonds	13,674,544	45.7	13,698,904	46.2
Local government bonds	129,427	0.4	129,433	0.4
Corporate bonds	1,956,735	6.5	2,042,503	6.9
Public entity bonds	418,607	1.4	414,124	1.4
Domestic stocks	3,395,945	11.4	2,786,892	9.4
Foreign securities	10,122,795	33.9	10,073,956	34.0
Foreign bonds	8,933,476	29.9	9,088,395	30.7
Foreign stocks and other securities	1,189,319	4.0	985,560	3.3
Other securities	610,282	2.0	896,944	3.0
<b>Total</b>	<b>29,889,730</b>	<b>100.0</b>	<b>29,628,634</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, 2019</b>							
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
<b>As of March 31, 2020</b>							
Securities	586,329	1,101,503	1,444,372	2,251,872	3,520,952	20,723,604	29,628,634
National government bonds	74,467	22,774	250,094	734,136	1,504,395	11,113,036	13,698,904
Local government bonds	23,981	4,267	4,820	17,769	2,913	75,680	129,433
Corporate bonds	95,622	163,504	227,448	227,484	179,534	1,148,909	2,042,503
Domestic stocks	-	-	-	-	-	2,786,892	2,786,892
Foreign securities	379,004	889,591	911,662	1,203,671	1,306,577	5,383,449	10,073,956
Foreign bonds	376,404	882,767	895,198	1,158,912	1,245,286	4,529,824	9,088,395
Foreign stocks and other securities	2,599	6,824	16,464	44,758	61,290	853,624	985,560
Other securities	13,254	21,365	50,345	68,811	527,531	215,636	896,944
Monetary claims bought	-	3,352	1,037	22,823	13,991	179,941	221,147
Certificates of deposit	110,994	-	-	-	-	-	110,994
Others	-	-	-	-	-	34,274	34,274

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 March 31, 2020	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	1,335	0.0	716	0.0
Mining	552	0.0	200	0.0
Construction	115,051	3.4	98,486	3.5
<b>Manufacturing industries</b>				
Food products	207,215	6.1	172,860	6.2
Textiles and clothing	26,342	0.8	19,433	0.7
Pulp and paper	3,565	0.1	2,949	0.1
Chemicals	189,937	5.6	164,130	5.9
Medical supplies	65,930	1.9	68,347	2.5
Oil and coal products	3,913	0.1	2,576	0.1
Rubber products	24,760	0.7	18,058	0.6
Glass and stone products	98,892	2.9	79,927	2.9
Steel	48,609	1.4	23,138	0.8
Non-steel metals	15,415	0.5	9,865	0.4
Metal products	35,345	1.0	27,248	1.0
Machinery	190,797	5.6	178,284	6.4
Electric appliances	573,859	16.9	479,729	17.2
Transportation vehicles	183,591	5.4	141,022	5.1
Precision instruments	157,847	4.6	149,300	5.4
Others	68,430	2.0	59,452	2.1
Electric and gas utilities	123,635	3.6	91,894	3.3
<b>Transportation and communications industries</b>				
Ground transportation	378,360	11.1	281,543	10.1
Water transportation	45	0.0	32	0.0
Air transportation	4,904	0.1	3,169	0.1
Warehouses	4,474	0.1	3,953	0.1
Telecommunications	95,870	2.8	52,364	1.9
<b>Commerce</b>				
Wholesale	133,503	3.9	108,226	3.9
Retail	111,988	3.3	93,903	3.4
<b>Financial industries</b>				
Banks	233,134	6.9	162,225	5.8
Security and trading companies	283	0.0	218	0.0
Insurance	3,331	0.1	3,724	0.1
Other	27,325	0.8	23,670	0.8
Real estate	18,442	0.5	17,826	0.6
Service	249,252	7.3	248,411	8.9
<b>Total</b>	<b>3,395,945</b>	<b>100.0</b>	<b>2,786,892</b>	<b>100.0</b>

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 March 31, 2020							
Floating-rate loans	4,251	25,670	18,312	9,774	1,713	306,184	365,906
Fixed-rate loans	253,671	357,475	361,668	329,174	232,174	318,468	1,852,631
Total	257,922	383,146	379,980	338,948	233,887	624,652	2,218,538

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

(millions of yen except number of borrowers)

		As of March 31, 2019		As of March 31, 2020	
			%		%
Large corporations	Number of borrowers	213	66.1	215	64.2
	Amount of loans	1,478,341	86.0	1,636,633	84.2
Medium-sized corporations	Number of borrowers	7	2.2	7	2.1
	Amount of loans	4,607	0.3	4,038	0.2
Small-sized corporations	Number of borrowers	102	31.7	113	33.7
	Amount of loans	236,564	13.8	302,872	15.6
Total	Number of borrowers	322	100.0	335	100.0
	Amount of loans	1,719,513	100.0	1,943,544	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 March 31, 2020	
	Carrying amount	%	Carrying amount	%
Secured loans	13,212	0.7	2,406	0.1
Stocks and other securities	11,571	0.6	950	0.0
Real and personal estate	1,640	0.1	1,455	0.1
Others	-	-	-	-
Guarantees	132,224	6.6	119,612	5.4
Unsecured loans	1,862,339	92.8	2,096,520	94.5
Others	-	-	-	-
Total loans	2,007,776	100.0	2,218,538	100.0
Subordinated loans	232,663	11.6	213,410	9.6

Note: Policy loans are excluded.

## (4) Loans by Industry

(millions of yen)

	As of March 31, 2019		As of March 31, 2020	
	Carrying amount	%	Carrying amount	%
<b>Domestic</b>				
Manufacturing industries	325,358	16.2	276,090	12.4
Foodstuffs and beverages	43,029	2.1	40,407	1.8
Textile products	2,956	0.1	1,673	0.1
Lumber and wood products	500	0.0	500	0.0
Pulp, paper and paper products	10,680	0.5	10,660	0.5
Printing	12,518	0.6	12,502	0.6
Chemical and allied products	21,047	1.0	26,771	1.2
Petroleum refining	10,260	0.5	8,860	0.4
Ceramic, stone and clay products	29,168	1.5	19,022	0.9
Iron and steel	79,550	4.0	82,547	3.7
Non-ferrous metals and products	5,902	0.3	4,626	0.2
Fabricated metal products	958	0.0	961	0.0
General-purpose and production- and business-oriented machinery	24,199	1.2	20,391	0.9
Electrical machinery equipment and supplies	60,087	3.0	20,534	0.9
Transportation equipment	15,331	0.8	17,589	0.8
Miscellaneous manufacturing industries	9,167	0.5	9,042	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	8,852	0.4	9,260	0.4
Electricity, gas, heat supply and water	434,447	21.6	447,376	20.2
Information and communications	41,266	2.1	47,786	2.2
Transport and postal activities	249,361	12.4	251,547	11.3
Wholesale trade	328,398	16.4	300,862	13.6
Retail trade	9,694	0.5	12,505	0.6
Finance and insurance	293,218	14.6	554,499	25.0
Real estate	138,663	6.9	141,549	6.4
Goods rental and leasing	102,091	5.1	98,872	4.5
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	4,623	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	1,150	0.1	1,000	0.0
Other services	3,204	0.2	2,819	0.1
Local governments	21,448	1.1	19,088	0.9
Individuals	-	-	-	-
Others	133	0.0	66	0.0
<b>Total domestic</b>	<b>1,961,319</b>	<b>97.7</b>	<b>2,168,147</b>	<b>97.7</b>
<b>Foreign</b>				
Governments	-	-	3,304	0.1
Financial institutions	8,544	0.4	5,000	0.2
Commercial and industrial	37,912	1.9	42,086	1.9
<b>Total foreign</b>	<b>46,456</b>	<b>2.3</b>	<b>50,391</b>	<b>2.3</b>
<b>Total</b>	<b>2,007,776</b>	<b>100.0</b>	<b>2,218,538</b>	<b>100.0</b>

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 March 31, 2020	
	Carrying amount	%	Carrying amount	%
Foreign bonds	8,132,626	74.7	8,287,407	73.4
Foreign stocks	785,620	7.2	643,359	5.7
Cash, cash equivalents and other assets	212,957	2.0	640,851	5.7
Sub-total	9,131,204	83.8	9,571,618	84.8

##### B. Assets swapped into yen

(millions of yen)

	As of March 31, 2019		As of March 31, 2020	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	290,596	2.7	272,311	2.4
Sub-total	290,596	2.7	272,311	2.4

##### C. Assets denominated in yen

(millions of yen)

	As of March 31, 2019		As of March 31, 2020	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	29,942	0.3	30,043	0.3
Foreign bonds and others	1,439,637	13.2	1,412,739	12.5
Sub-total	1,469,579	13.5	1,442,783	12.8

##### D. Total

(millions of yen)

	As of March 31, 2019		As of March 31, 2020	
	Carrying amount	%	Carrying amount	%
Foreign investments	10,891,380	100.0	11,286,713	100.0

Note: Assets swapped into yen are assets whose settlement amounts are fixed into yen by foreign currency forward contracts and other agreements at 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 March 31, 2020	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,699,602	51.5	4,651,934	48.6
Euro	2,353,535	25.8	2,637,312	27.6
Australian dollar	598,275	6.6	699,244	7.3
British pound	304,560	3.3	302,948	3.2
Canadian dollar	160,055	1.8	215,930	2.3
China Renminbi	135,956	1.5	209,548	2.2
Mexican peso	236,425	2.6	188,095	2.0
Total (including others not listed above)	9,131,204	100.0	9,571,618	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 March 31, 2020									
North America	4,147,818	41.2	3,916,856	43.1	230,962	23.4	6,258	12.4	
Europe	3,399,520	33.7	3,079,499	33.9	320,021	32.5	12,555	24.9	
Oceania	739,451	7.3	709,931	7.8	29,520	3.0	8,304	16.5	
Asia	411,998	4.1	310,903	3.4	101,095	10.3	2,308	4.6	
Latin America	1,216,710	12.1	912,925	10.0	303,785	30.8	20,964	41.6	
Middle East	176	0.0	-	-	176	0.0	-	-	
Africa	-	-	-	-	-	-	-	-	
International organizations	158,279	1.6	158,279	1.7	-	-	-	-	
Total	10,073,956	100.0	9,088,395	100.0	985,560	100.0	50,391	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 March 31, 2020					
	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	40,848	26,754	-	-	-	67,602
Hedge accounting not applied	(8,118)	(14,724)	(6,842)	5,255	78	(24,350)	3,245	34,472	7,735	557	194	46,206
<b>Total</b>	<b>5,170</b>	<b>(19,792)</b>	<b>(6,842)</b>	<b>5,255</b>	<b>78</b>	<b>(16,130)</b>	<b>44,093</b>	<b>61,227</b>	<b>7,735</b>	<b>557</b>	<b>194</b>	<b>113,808</b>

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 March 31, 2020: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 22,029 million yen) and gains/losses from derivatives with hedge accounting not applied (gain of 46,206 million yen), totaling gain of 68,235 million yen.

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

###### Interest-related transactions

(millions of yen)

	As of March 31, 2019				As of March 31, 2020			
	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
<b>Over-the-counter transactions</b>								
<b>Yen interest rate swaps</b>								
Receipts fixed, payments floating	31,000	31,000	805	805	10,000	10,000	978	978
Receipts floating, payments fixed	62,000	46,000	(849)	(849)	40,250	40,250	(1,035)	(1,035)
<b>Foreign currency interest rate swaps</b>								
Receipts floating, payments fixed	114,319	58,824	(1,549)	(1,549)	-	-	-	-
<b>Yen interest rate swaption</b>								
<b>Bought</b>								
Receipts fixed, payments floating	-	-	-	-	830,000	460,000	-	-
[-]	[-]	[-]	-	-	[ 18,202 ]	[ 11,993 ]	27,507	9,305
Receipts floating, payments fixed	1,430,000	1,270,000	761	(6,524)	1,560,000	1,110,000	312	(6,003)
[ 7,285 ]	[ 6,064 ]				[ 6,316 ]	[ 3,454 ]		
<b>Total</b>				<b>(8,118)</b>				<b>3,245</b>

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
<b>As of March 31, 2019</b>							
<b>Yen interest rate swaps</b>							
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
<b>Foreign currency interest rate swaps</b>							
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
<b>Total</b>	<b>71,495</b>	<b>55,495</b>	<b>32,000</b>	<b>-</b>	<b>21,000</b>	<b>27,329</b>	<b>207,319</b>
<b>As of March 31, 2020</b>							
<b>Yen interest rate swaps</b>							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	10,000	10,000
Average fixed rate (receipt)	-	-	-	-	-	0.64	0.64
Average floating rate (payment)	-	-	-	-	-	(0.06)	(0.06)
Notional amount (receipts floating, payments fixed)	-	-	4,700	-	600	34,950	40,250
Average fixed rate (payment)	-	-	(0.00)	-	0.09	0.28	0.25
Average floating rate (receipt)	-	-	(0.00)	-	(0.00)	(0.05)	(0.04)
<b>Foreign currency interest rate swaps</b>							
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	-	-
Average fixed rate (payment)	-	-	-	-	-	-	-
Average floating rate (receipt)	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>4,700</b>	<b>-</b>	<b>600</b>	<b>44,950</b>	<b>50,250</b>



Currency-related transactions

(millions of yen)

	As of March 31, 2019			As of March 31, 2020		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Over-the-counter transactions</b>						
<b>Currency forward contracts</b>						
<b>Sold</b>	1,396,821	(3,796)	(3,796)	2,222,430	20,995	20,995
Euro	415,446	1,820	1,820	1,021,163	1,671	1,671
U.S. dollar	548,856	(5,787)	(5,787)	830,641	(3,330)	(3,330)
Australian dollar	99,060	628	628	108,816	7,711	7,711
British pound	27,726	(732)	(732)	58,753	2,858	2,858
Canadian dollar	13,979	17	17	22,248	802	802
Others	291,752	256	256	180,807	11,282	11,282
<b>Bought</b>	959,220	(1,237)	(1,237)	937,288	10,117	10,117
Euro	243,773	(3,310)	(3,310)	449,081	758	758
U.S. dollar	466,740	2,126	2,126	390,509	10,409	10,409
Australian dollar	8,142	(42)	(42)	29,087	55	55
British pound	-	-	-	22,647	(800)	(800)
Canadian dollar	3,606	-	-	3,697	-	-
Others	236,956	(11)	(11)	42,265	(305)	(305)
<b>Currency options</b>						
<b>Sold</b>						
Put	100,900			41,021		
[ 2,914 ]		276	2,638	[ 39 ]	87	(48)
British pound	-			41,021		
[ - ]		-	-	[ 39 ]	87	(48)
U.S. dollar	100,900			-		
[ 2,914 ]		276	2,638	[ - ]	-	-
<b>Bought</b>						
Put	821,224			648,053		
[ 16,676 ]		4,348	(12,327)	[ 10,392 ]	13,800	3,407
U.S. dollar	779,801			607,032		
[ 16,223 ]		3,968	(12,255)	[ 9,015 ]	13,675	4,660
British pound	41,422			41,021		
[ 452 ]		379	(72)	[ 1,377 ]	125	(1,252)
<b>Total</b>			(14,724)			34,472

- 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 March 31, 2020		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>						
Yen stock futures						
Sold	-	-	-	24,992	(3,065)	(3,065)
Foreign stock futures						
Sold	-	-	-	89,745	(9,335)	(9,335)
Yen stock index options						
Bought						
Put	150,000 [ 6,363]	1,625	(4,738)	149,961 [ 4,213]	23,842	19,628
Foreign currency-denominated stock index options						
Bought						
Put	59,028 [ 2,280]	177	(2,103)	20,745 [ 1,401]	1,910	508
<b>Total</b>			<b>(6,842)</b>			<b>7,735</b>

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 March 31, 2020		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>						
Yen bond futures						
Sold	48,974	(74)	(74)	-	-	-
Bought	-	-	-	3,647	14	14
Foreign currency-denominated bond futures						
Sold	271,908	(3,705)	(3,705)	445,448	(6,283)	(6,283)
Bought	380,803	8,423	8,423	557,925	6,724	6,724
<b>Over-the-counter transactions</b>						
Foreign currency-denominated bond forward contracts						
Sold	5,814	(51)	(51)	88,387	(1,146)	(1,146)
Bought	26,979	209	209	83,442	1,466	1,466
Yen bond OTC options						
Sold						
Call	40,490 [ 34]	58	(24)	- [ - ]	-	-
Put	173,973 [ 252]	59	193	37,350 [ 218]	329	(110)
Bought						
Call	173,973 [ 192]	519	326	37,350 [ 205]	98	(107)
Put	40,490 [ 43]	1	(41)	- [ - ]	-	-
<b>Total</b>			<b>5,255</b>			<b>557</b>

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 March 31, 2020			
	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	17,500	7,000	150	150
Protection bought	5,800	5,800	(130)	(130)	40,066	40,066	44	44
Total				78				194

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 March 31, 2020			
			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	14,350	14,350	158	158
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	15,672	15,672	700,000	700,000	42,230	42,230
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	15,300	15,300	203	203	15,300	12,300	167	167
	Receipts floating, payments fixed	Loans payable	283,000	283,000	(2,703)	(2,703)	283,000	144,000	(1,708)	(1,708)
Total						13,289				40,848

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							
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
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 March 31, 2020							
Notional amount (receipts fixed, payments floating)	3,000	8,000	6,350	2,300	10,000	700,000	729,650
Average fixed rate (receipt)	0.46	0.04	(0.01)	1.19	0.10	0.47	0.45
Average floating rate (payment)	(0.04)	0.03	(0.01)	0.07	(0.10)	(0.04)	(0.04)
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	142,000	152,000	6,350	2,300	10,000	700,000	1,012,650

Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2019				As of March 31, 2020													
			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	230,320	212,466	4,725	4,725										
	U.S. dollar		181,959	149,098	5,178	5,178	148,990	133,183	59	59										
	Euro		62,543	51,786	1,720	1,720	69,227	67,181	3,376	3,376										
	British pound		12,110	12,110	803	803	12,101	12,101	1,289	1,289										
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	4,970,497	-	(12,710)	(12,710)	5,430,501	-	31,536	31,536										
	Sold		2,408,422	-	(34,423)	(34,423)	2,599,200	-	(63,756)	(63,756)										
	U.S. dollar		1,591,097	-	26,561	26,561	1,559,276	-	(2,621)	(2,621)										
	Euro		341,336	-	(1,842)	(1,842)	374,676	-	36,802	36,802										
	Australian dollar		141,192	-	(3,380)	(3,380)	286,852	-	15,306	15,306										
	British pound		62,405	-	(36)	(36)	91,583	-	6,221	6,221										
	Canadian dollar		426,043	-	409	409	518,912	-	39,582	39,582										
	Others		16,165	-	(59)	(59)	226,362	-	(9,507)	(9,507)										
	Bought		-	-	-	-	136,055	-	(5,176)	(5,176)										
	British pound		15,458	-	(53)	(53)	3,316	-	9	9										
	U.S. dollar		341	-	(5)	(5)	718	-	2	2										
	Euro		291	-	(0)	(0)	-	-	-	-										
	Australian dollar		73	-	(0)	(0)	86,272	-	(4,342)	(4,342)										
	Others																			
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits	252,646	-	-	-	239,165	-	-	-										
	Sold		103,525	-	-	-	89,727	-	-	-										
	U.S. dollar		79,522	-	-	-	-	-	-	-										
	Australian dollar		69,597	-	-	-	149,437	-	-	-										
	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	-	-	32,605	32,605	-	-										
	U.S. dollar		31,178	27,633	-	-	26,641	26,641	-	-										
	Euro		5,964	5,964	-	-	5,964	5,964	-	-										
Total										(5,068)										26,754

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.

The Company held no derivative transactions other than      and      as of March 31, 2019 or March 31, 2020.

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