

Supplementary Materials for the Fiscal Year Ended March 31, 2023
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For further information please contact:

Corporate Planning Dept., The Dai-ichi Life Insurance Company, Limited TEL: +81-(0)50-3780-6930
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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2022		As of March 31, 2023	
	Carrying amount	%	Carrying amount	%
National government bonds	15,469,602	48.8	15,254,703	56.5
Local government bonds	106,012	0.3	117,628	0.4
Corporate bonds	1,827,166	5.8	1,702,676	6.3
Public entity bonds	386,821	1.2	414,373	1.5
Domestic stocks	3,292,713	10.4	3,207,944	11.9
Foreign securities	10,143,485	32.0	5,930,212	22.0
Foreign bonds	8,620,159	27.2	4,454,788	16.5
Foreign stocks and other securities	1,523,325	4.8	1,475,424	5.5
Other securities	858,702	2.7	798,919	3.0
<b>Total</b>	<b>31,697,684</b>	<b>100.0</b>	<b>27,012,086</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, 2022</b>							
Securities	400,142	1,165,600	2,561,824	1,689,698	3,011,504	22,868,914	31,697,684
National government bonds	1,764	220,014	648,700	486,786	1,695,678	12,416,657	15,469,602
Local government bonds	1,595	3,327	18,949	2,906	201	79,032	106,012
Corporate bonds	79,833	194,914	306,617	141,107	127,312	977,381	1,827,166
Domestic stocks	-	-	-	-	-	3,292,713	3,292,713
Foreign securities	315,734	718,489	1,345,338	1,006,587	861,563	5,895,770	10,143,485
Foreign bonds	310,447	708,595	1,290,592	914,054	724,984	4,671,486	8,620,159
Foreign stocks and other securities	5,287	9,894	54,746	92,533	136,578	1,224,284	1,523,325
Other securities	1,213	28,854	242,217	52,310	326,748	207,358	858,702
Monetary claims bought	3,358	5,650	42,053	6,413	7,791	174,627	239,896
Certificates of deposit	82,997	-	-	-	-	-	82,997
Others	-	-	-	-	-	12,164	12,164
<b>As of March 31, 2023</b>							
Securities	351,058	1,244,295	1,670,421	1,431,769	2,052,744	20,261,795	27,012,086
National government bonds	106,774	366,768	408,535	678,159	1,150,088	12,544,377	15,254,703
Local government bonds	2,758	11,717	6,599	2,906	291	93,355	117,628
Corporate bonds	99,947	229,614	222,170	101,153	134,383	915,407	1,702,676
Domestic stocks	-	-	-	-	-	3,207,944	3,207,944
Foreign securities	125,758	597,545	750,643	533,905	633,099	3,289,260	5,930,212
Foreign bonds	115,718	576,713	691,704	388,440	486,701	2,195,509	4,454,788
Foreign stocks and other securities	10,040	20,832	58,938	145,464	146,397	1,093,750	1,475,424
Other securities	15,820	38,648	282,472	115,645	134,882	211,450	798,919
Monetary claims bought	2,997	21,958	23,175	9,166	5,591	161,665	224,555
Certificates of deposit	70,997	-	-	-	-	-	70,997
Others	-	-	-	-	-	6,727	6,727

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, 2022		As of March 31, 2023	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	253	0.0	249	0.0
Mining	200	0.0	200	0.0
Construction	106,940	3.2	105,329	3.3
<b>Manufacturing industries</b>				
Food products	193,957	5.9	219,146	6.8
Textiles and clothing	19,699	0.6	20,793	0.6
Pulp and paper	2,935	0.1	2,658	0.1
Chemicals	172,474	5.2	171,356	5.3
Medical supplies	74,608	2.3	100,977	3.1
Oil and coal products	3,357	0.1	3,555	0.1
Rubber products	15,131	0.5	19,424	0.6
Glass and stone products	97,476	3.0	107,765	3.4
Steel	44,293	1.3	34,402	1.1
Non-steel metals	11,202	0.3	12,077	0.4
Metal products	32,942	1.0	32,076	1.0
Machinery	228,622	6.9	219,057	6.8
Electric appliances	734,986	22.3	700,083	21.8
Transportation vehicles	186,635	5.7	165,788	5.2
Precision instruments	151,965	4.6	148,682	4.6
Others	75,665	2.3	85,966	2.7
Electric and gas utilities	38,835	1.2	37,210	1.2
<b>Transportation and communications industries</b>				
Ground transportation	203,888	6.2	178,867	5.6
Water transportation	29	0.0	28	0.0
Air transportation	2,963	0.1	3,327	0.1
Warehouses	4,390	0.1	4,520	0.1
Telecommunications	91,986	2.8	102,384	3.2
<b>Commerce</b>				
Wholesale	139,254	4.2	153,258	4.8
Retail	114,287	3.5	114,908	3.6
<b>Financial industries</b>				
Banks	156,537	4.8	163,620	5.1
Security and trading companies	1,266	0.0	618	0.0
Insurance	4,682	0.1	6,143	0.2
Other	26,304	0.8	31,486	1.0
Real estate	16,760	0.5	16,633	0.5
Service	338,176	10.3	245,345	7.6
<b>Total</b>	<b>3,292,713</b>	<b>100.0</b>	<b>3,207,944</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, 2022							
Floating-rate loans	19,772	49,016	29,451	29,680	20,297	341,605	489,825
Fixed-rate loans	326,399	339,132	394,564	202,637	181,428	365,696	1,809,860
Total	346,171	388,148	424,015	232,317	201,725	707,301	2,299,685
As of March 31, 2023							
Floating-rate loans	10,643	78,216	49,560	72,781	43,437	354,114	608,753
Fixed-rate loans	437,306	323,212	344,854	217,918	150,282	382,420	1,855,994
Total	447,949	401,428	394,415	290,699	193,719	736,534	2,464,747

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

(millions of yen except number of borrowers)

		As of March 31, 2022		As of March 31, 2023	
			%		%
Large corporations	Number of borrowers	205	60.1	204	60.7
	Amount of loans	1,625,276	81.9	1,659,429	81.7
Medium-sized corporations	Number of borrowers	7	2.1	5	1.5
	Amount of loans	4,477	0.2	4,044	0.2
Small-sized corporations	Number of borrowers	129	37.8	127	37.8
	Amount of loans	354,972	17.9	367,663	18.1
Total	Number of borrowers	341	100.0	336	100.0
	Amount of loans	1,984,726	100.0	2,031,138	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, 2022		As of March 31, 2023	
	Carrying amount	%	Carrying amount	%
Secured loans	2,360	0.1	2,217	0.1
Stocks and other securities	1,354	0.1	1,318	0.1
Real and personal estate	1,006	0.0	899	0.0
Others	-	-	-	-
Guarantees	90,063	3.9	86,273	3.5
Unsecured loans	2,207,261	96.0	2,376,255	96.4
Others	-	-	-	-
Total loans	2,299,685	100.0	2,464,747	100.0
Subordinated loans	222,562	9.7	247,058	10.0

Note: Policy loans are excluded.

## (4) Loans by Industry

(millions of yen)

	As of March 31, 2022		As of March 31, 2023	
	Carrying amount	%	Carrying amount	%
<b>Domestic</b>				
Manufacturing industries	248,359	10.8	220,580	8.9
Foodstuffs and beverages	34,113	1.5	27,479	1.1
Textile products	1,710	0.1	676	0.0
Lumber and wood products	500	0.0	500	0.0
Pulp, paper and paper products	11,600	0.5	10,920	0.4
Printing	20,000	0.9	17,500	0.7
Chemical and allied products	35,740	1.6	34,972	1.4
Petroleum refining	3,680	0.2	2,000	0.1
Ceramic, stone and clay products	18,678	0.8	19,195	0.8
Iron and steel	53,243	2.3	44,968	1.8
Non-ferrous metals and products	3,397	0.1	5,288	0.2
Fabricated metal products	957	0.0	950	0.0
General-purpose and production- and business-oriented machinery	23,105	1.0	22,222	0.9
Electrical machinery equipment and supplies	14,396	0.6	14,438	0.6
Transportation equipment	17,707	0.8	12,864	0.5
Miscellaneous manufacturing industries	9,531	0.4	6,606	0.3
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	14,515	0.6	15,762	0.6
Electricity, gas, heat supply and water	461,963	20.1	485,134	19.7
Information and communications	65,798	2.9	67,124	2.7
Transport and postal activities	246,048	10.7	229,873	9.3
Wholesale trade	270,789	11.8	216,433	8.8
Retail trade	9,999	0.4	8,909	0.4
Finance and insurance	587,693	25.6	719,225	29.2
Real estate	142,348	6.2	147,019	6.0
Goods rental and leasing	94,500	4.1	91,577	3.7
Scientific research, professional and technical services	4,450	0.2	4,450	0.2
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	8,822	0.4	11,507	0.5
Education, learning support	-	-	-	-
Medical, health care and welfare	1,000	0.0	2,463	0.1
Other services	3,607	0.2	2,701	0.1
Local governments	14,367	0.6	12,006	0.5
Individuals	-	-	-	-
Others	-	-	-	-
<b>Total domestic</b>	<b>2,174,266</b>	<b>94.5</b>	<b>2,234,768</b>	<b>90.7</b>
<b>Foreign</b>				
Governments	4,600	0.2	4,484	0.2
Financial institutions	-	-	-	-
Commercial and industrial	120,819	5.3	225,494	9.1
<b>Total foreign</b>	<b>125,419</b>	<b>5.5</b>	<b>229,978</b>	<b>9.3</b>
<b>Total</b>	<b>2,299,685</b>	<b>100.0</b>	<b>2,464,747</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, 2022		As of March 31, 2023	
	Carrying amount	%	Carrying amount	%
Foreign bonds	7,915,570	71.4	3,345,415	50.7
Foreign stocks	1,247,213	11.2	1,169,397	17.7
Cash, cash equivalents and other assets	358,127	3.2	422,964	6.4
Sub-total	9,520,911	85.8	4,937,777	74.8

##### B. Assets swapped into yen

(millions of yen)

	As of March 31, 2022		As of March 31, 2023	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	249,723	2.3	27,881	0.4
Sub-total	249,723	2.3	27,881	0.4

##### C. Assets denominated in yen

(millions of yen)

	As of March 31, 2022		As of March 31, 2023	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	32,479	0.3	35,913	0.5
Foreign bonds and others	1,289,699	11.6	1,599,936	24.2
Sub-total	1,322,179	11.9	1,635,849	24.8

##### D. Total

(millions of yen)

	As of March 31, 2022		As of March 31, 2023	
	Carrying amount	%	Carrying amount	%
Foreign investments	11,092,814	100.0	6,601,508	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, 2022		As of March 31, 2023	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,767,764	50.1	2,522,477	51.1
Australian dollar	1,164,665	12.2	914,427	18.5
Euro	2,043,939	21.5	890,921	18.0
British pound	323,165	3.4	172,040	3.5
Canadian dollar	511,586	5.4	115,921	2.3
New Zealand dollar	101,797	1.1	78,371	1.6
Chinese yuan	233,784	2.5	72,904	1.5
Total (including others not listed above)	9,520,911	100.0	4,937,777	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, 2022								
North America	4,295,205	42.3	3,655,019	42.4	640,186	42.0	17,033	13.6
Europe	2,997,139	29.5	2,582,955	30.0	414,183	27.2	40,033	31.9
Oceania	930,971	9.2	900,036	10.4	30,935	2.0	42,960	34.3
Asia	433,859	4.3	330,364	3.8	103,495	6.8	8,006	6.4
Latin America	1,273,940	12.6	939,677	10.9	334,263	21.9	17,385	13.9
Middle East	261	0.0	-	-	261	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	212,106	2.1	212,106	2.5	-	-	-	-
Total	10,143,485	100.0	8,620,159	100.0	1,523,325	100.0	125,419	100.0
As of March 31, 2023								
North America	2,034,652	34.3	1,428,359	32.1	606,292	41.1	41,098	17.9
Europe	1,592,890	26.9	1,224,281	27.5	368,608	25.0	78,316	34.1
Oceania	721,325	12.2	692,642	15.5	28,682	1.9	77,958	33.9
Asia	210,608	3.6	155,378	3.5	55,230	3.7	8,855	3.9
Latin America	1,195,865	20.2	779,517	17.5	416,348	28.2	23,750	10.3
Middle East	261	0.0	-	-	261	0.0	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	174,608	2.9	174,608	3.9	-	-	-	-
Total	5,930,212	100.0	4,454,788	100.0	1,475,424	100.0	229,978	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, 2022						As of March 31, 2023					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	68	(477,894)	-	-	-	(477,826)	(25,897)	(71,887)	-	-	-	(97,785)
Hedge accounting not applied	16,630	(15,307)	(10,220)	(3,224)	130	(11,991)	14,266	(7,027)	(2,345)	418	405	5,716
Total	16,699	(493,202)	(10,220)	(3,224)	130	(489,817)	(11,631)	(78,915)	(2,345)	418	405	(92,068)

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

As of March 31, 2022: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 464,255 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 11,991 million yen), totaling loss of 476,246 million yen.

As of March 31, 2023: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 56,613 million yen) and gains/losses from derivatives with hedge accounting not applied (gain of 5,716 million yen), totaling loss of 50,896 million yen.

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

###### ① Interest-related transactions

(millions of yen)

	As of March 31, 2022				As of March 31, 2023			
	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Over-the-counter transactions								
Yen interest rate swaps								
Receipts fixed, payments floating	10,150	10,150	163	163	10,000	10,000	(338)	(338)
Receipts floating, payments fixed	10,000	10,000	(163)	(163)	10,000	10,000	338	338
Yen interest rate swaption								
Bought								
Receipts floating, payments fixed	1,340,000 [ 7,698 ]	1,030,000 [ 7,216 ]	24,329	16,630	1,580,000 [ 19,754 ]	635,000 [ 7,108 ]	34,020	14,266
Total				16,630				14,266

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, 2022							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	150	-	-	-	10,000	10,150
Average fixed rate (receipt)	-	0.16	-	-	-	0.64	0.63
Average floating rate (payment)	-	0.07	-	-	-	(0.06)	(0.06)
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	10,000	10,000
Average fixed rate (payment)	-	-	-	-	-	0.64	0.64
Average floating rate (receipt)	-	-	-	-	-	(0.06)	(0.06)
Total	-	150	-	-	-	20,000	20,150
As of March 31, 2023							
Yen interest rate swaps							
Notional amount (receipts fixed, payments floating)	-	-	-	-	-	10,000	10,000
Average fixed rate (receipt)	-	-	-	-	-	0.64	0.64
Average floating rate (payment)	-	-	-	-	-	0.10	0.10
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	10,000	10,000
Average fixed rate (payment)	-	-	-	-	-	0.64	0.64
Average floating rate (receipt)	-	-	-	-	-	0.10	0.10
Total	-	-	-	-	-	20,000	20,000



## ② Currency-related transactions

(millions of yen)

	As of March 31, 2022			As of March 31, 2023		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency swaps						
U.S. dollar	14,205	(1,522)	(1,522)	-	-	-
Currency forward contracts						
Sold						
U.S. dollar	408,500	(10,982)	(10,982)	369,137	(4,514)	(4,514)
Australian dollar	163,173	(1,346)	(1,346)	116,964	(870)	(870)
Euro	76,742	(5,487)	(5,487)	76,562	980	980
British pound	13,396	(654)	(654)	52,526	(2,045)	(2,045)
Canadian dollar	31,680	(1,432)	(1,432)	49,145	(2,390)	(2,390)
Others	19,540	(960)	(960)	18,506	(94)	(94)
Others	103,967	(1,100)	(1,100)	55,432	(94)	(94)
Bought						
U.S. dollar	265,622	(2,458)	(2,458)	84,560	229	229
British pound	165,748	(3,600)	(3,600)	59,013	47	47
Euro	9,265	44	44	2,630	49	49
Euro	28,075	729	729	2,301	54	54
Canadian dollar	-	-	-	1,624	-	-
Australian dollar	12,083	5	5	1,414	8	8
Others	50,449	361	361	17,574	70	70
Currency options						
Sold						
Put	10,561			-		
	[ 227 ]	66	160	[ - ]	-	-
Euro	10,561			-		
	[ 227 ]	66	160	[ - ]	-	-
Call						
	10,581			49,272		
	[ - ]	-	-	[ 311 ]	115	195
U.S. dollar	10,581			49,272		
	[ - ]	-	-	[ 311 ]	115	195
Bought						
Put	239,967			188,951		
	[ 837 ]	333	(503)	[ 4,283 ]	1,345	(2,938)
U.S. dollar	130,202			138,564		
	[ 256 ]	0	(256)	[ 3,109 ]	829	(2,279)
Australian dollar	-			50,387		
	[ - ]	-	-	[ 1,174 ]	515	(659)
Euro	109,765			-		
	[ 580 ]	333	(246)	[ - ]	-	-
Call						
	52,905			-		
	[ - ]	-	-	[ - ]	-	-
U.S. dollar	52,905			-		
	[ - ]	-	-	[ - ]	-	-
<b>Total</b>			(15,307)			(7,027)

- 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, 2022			As of March 31, 2023		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>						
Yen stock index futures						
Sold	28,465	(2,931)	(2,931)	-	-	-
Foreign currency-denominated stock index futures						
Sold	31,036	(2,789)	(2,789)	-	-	-
Yen stock index options						
Bought						
Put	316,049 [ 6,479]	2,919	(3,559)	330,195 [ 4,081]	2,169	(1,912)
Foreign currency-denominated stock index options						
Bought						
Put	31,983 [ 1,591]	650	(940)	39,690 [ 588]	155	(433)
<b>Total</b>			(10,220)			(2,345)

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, 2022			As of March 31, 2023		
	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	25,398	99	99	-	-	-
Bought	3,606	(13)	(13)	-	-	-
Foreign currency-denominated bond futures						
Sold	316,975	10,921	10,921	-	-	-
Bought	432,600	(12,578)	(12,578)	-	-	-
<b>Over-the-counter transactions</b>						
Foreign currency-denominated bond forward contracts						
Sold	87,693	2,357	2,357	-	-	-
Bought	126,811	(3,872)	(3,872)	-	-	-
Yen bond OTC options						
Sold						
Call	19,200 [ 48]	16	31	29,124 [ 25]	72	(47)
Put	41,988 [ 181]	246	(64)	95,842 [ 341]	102	239
Bought						
Call	41,988 [ 154]	41	(112)	95,842 [ 296]	554	257
Put	19,200 [ 53]	60	7	29,124 [ 33]	0	(32)
<b>Total</b>			(3,224)			418

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, 2022				As of March 31, 2023			
	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	9,200	7,200	150	150	68,000	26,600	446	446
Protection bought	3,000	-	(20)	(20)	7,000	7,000	(40)	(40)
Total				130				405

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, 2022				As of March 31, 2023			
			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	14,600	10,600	(34)	(34)	10,600	10,600	(96)	(96)
	Receipts fixed, payments floating	Insurance liabilities	700,000	700,000	(481)	(481)	700,000	700,000	(27,059)	(27,059)
Special hedge accounting for interest rate swaps	Yen interest rate swaps									
	Receipts fixed, payments floating	Loans	8,300	8,300	81	81	8,300	2,300	53	53
	Receipts floating, payments fixed	Loans payable	325,000	181,000	503	503	245,000	245,000	1,204	1,204
Total						68				(25,897)

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, 2022							
Notional amount (receipts fixed, payments floating)	4,000	6,000	2,900	10,000	-	700,000	722,900
Average fixed rate (receipt)	0.12	(0.02)	0.97	0.10	-	0.47	0.46
Average floating rate (payment)	0.07	0.10	0.07	0.00	-	0.06	0.06
Notional amount (receipts floating, payments fixed)	144,000	-	181,000	-	-	-	325,000
Average fixed rate (payment)	0.42	-	0.09	-	-	-	0.23
Average floating rate (receipt)	0.13	-	0.13	-	-	-	0.13
Total	148,000	6,000	183,900	10,000	-	700,000	1,047,900
As of March 31, 2023							
Notional amount (receipts fixed, payments floating)	6,000	2,300	10,600	-	-	700,000	718,900
Average fixed rate (receipt)	(0.02)	1.19	0.10	-	-	0.47	0.46
Average floating rate (payment)	0.06	0.07	(0.00)	-	-	0.03	0.03
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)	-	0.14	0.14	-	-	-	0.14
Total	6,000	183,300	74,600	-	-	700,000	963,900

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2022				As of March 31, 2023					
			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	192,809	175,356	(13,639)	(13,639)	310,111	297,161	(15,273)	(15,273)		
	U.S. dollar		115,499	104,077	(8,735)	(8,735)	207,737	205,890	(11,073)	(11,073)		
	Euro		65,382	59,351	(4,488)	(4,488)	82,801	71,698	(5,074)	(5,074)		
	British pound		11,927	11,927	(415)	(415)	19,572	19,572	873	873		
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds										
	Sold		5,839,213	-	(474,485)	(474,485)	2,243,706	-	(57,587)	(57,587)		
	U.S. dollar		2,940,436	-	(273,968)	(273,968)	998,694	-	(42,438)	(42,438)		
	Australian dollar		806,327	-	(92,374)	(92,374)	640,128	-	1,316	1,316		
	Euro		1,302,139	-	(47,364)	(47,364)	480,482	-	(14,633)	(14,633)		
	Canadian dollar		412,680	-	(34,194)	(34,194)	36,023	-	(769)	(769)		
	British pound		154,103	-	(9,791)	(9,791)	34,167	-	(1,325)	(1,325)		
	Others		223,525	-	(16,791)	(16,791)	54,210	-	262	262		
	Bought		151,085	-	10,230	10,230	94,813	-	973	973		
	Euro		477	-	22	22	42,573	-	1,035	1,035		
	U.S. dollar		109,969	-	7,484	7,484	36,963	-	(26)	(26)		
	Canadian dollar		7,823	-	160	160	13,472	-	(67)	(67)		
	British pound		618	-	3	3	567	-	26	26		
	Australian dollar		10,488	-	475	475	67	-	(1)	(1)		
	Others		21,707	-	2,082	2,082	1,169	-	8	8		
	Currency allotment method		Currency forward contracts	Foreign currency-denominated term deposits								
			Sold		223,000	-	-	-	5,000	-	-	-
U.S. dollar		73,000	-		-	-	5,000	-	-	-		
Others		150,000	-	-	-	-	-	-	-			
Currency swaps		Foreign currency-denominated bonds payable										
U.S. dollar			368,715	368,715	-	-	368,715	368,715	-	-		
Currency swaps		Foreign currency-denominated loans										
U.S. dollar			26,877	23,608	-	-	22,878	12,958	-	-		
Euro			24,491	23,608	-	-	22,878	12,958	-	-		
			2,385	-	-	-	-	-	-			
<b>Total</b>										(477,894)	(71,887)	

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

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

3. Fair value for forward contracts and currency swaps are shown in "Gains (losses)", except for those to which Note 2 is applied.

The Company held no derivative transactions other than ① and ② as of March 31, 2022 or March 31, 2023.

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