
Supplementary Materials
For the Six Months Ended September 30, 2018

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1. General Account

(1) Proprietary Trading Securities

1) Breakdown of Proprietary Trading Securities

There were no ending balances as of September 30, 2018, and March 31, 2018.

2) Proceeds on Sales of Proprietary Trading Securities

There were no items to report for the six months ended September 30, 2018, and for the six months ended September 30, 2017.

(2) Securities

1) Breakdown of Investments in Securities

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Domestic bonds	230,255	41.6	223,813	41.6
National government bonds	202,197	36.5	194,561	36.2
Local government bonds	8,693	1.6	8,815	1.6
Corporate bonds	19,364	3.5	20,436	3.8
[public entity bonds]	[8,080]	[1.5]	[8,107]	[1.5]
Domestic stocks	96,180	17.4	93,588	17.4
Foreign securities	199,561	36.0	193,710	36.0
Foreign bonds	145,770	26.3	144,335	26.9
Foreign stocks and other securities	53,790	9.7	49,375	9.2
Other securities	28,145	5.1	26,330	4.9
Total	554,143	100.0	537,443	100.0

2) Breakdown of Securities by Maturity Dates

(100 Million Yen)

	As of September 30, 2018						Total
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including securities with no fixed maturity)	
Securities	9,799	21,486	23,996	30,568	85,502	382,790	554,143
National government bonds	2,304	5,403	8,796	17,445	33,841	134,406	202,197
Local government bonds	1,503	321	100	255	1,042	5,469	8,693
Corporate bonds	1,403	1,198	1,701	1,256	4,696	9,108	19,364
Domestic stocks						96,180	96,180
Foreign securities	4,570	12,600	12,282	8,135	29,859	132,112	199,561
Foreign bonds	4,536	12,363	11,963	7,808	29,311	79,787	145,770
Foreign stocks and other securities	34	237	319	327	547	52,324	53,790
Other securities	17	1,962	1,115	3,474	16,063	5,513	28,145
Monetary receivables purchased	209	21	20	41	399	1,881	2,574
Negotiable certificates of deposit	2,140	—	—	—	—	—	2,140
Total	12,150	21,507	24,016	30,609	85,902	384,672	558,859

	As of March 31, 2018						Total
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including securities with no fixed maturity)	
Securities	7,869	22,874	24,128	27,952	73,717	380,901	537,443
National government bonds	1,720	5,889	9,340	16,438	30,736	130,436	194,561
Local government bonds	1,006	957	60	267	867	5,654	8,815
Corporate bonds	2,812	1,202	1,317	1,389	4,185	9,528	20,436
Domestic stocks						93,588	93,588
Foreign securities	2,315	12,491	12,331	7,863	24,376	134,332	193,710
Foreign bonds	2,224	12,314	11,988	7,529	23,795	86,481	144,335
Foreign stocks and other securities	91	177	342	333	580	47,850	49,375
Other securities	15	2,332	1,078	1,993	13,551	7,359	26,330
Monetary receivables purchased	229	16	42	64	233	2,196	2,782
Negotiable certificates of deposit	3,275	—	—	—	—	—	3,275
Total	11,374	22,890	24,171	28,016	73,950	383,097	543,500

3) Breakdown of Local Government Bonds by Region

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Hokkaido	22	0.3	22	0.2
Tohoku	—	—	—	—
Kanto	5,259	60.5	5,270	59.8
Chubu	2,062	23.7	2,057	23.3
Kinki	221	2.6	217	2.5
Chugoku	97	1.1	97	1.1
Shikoku	—	—	—	—
Kyushu	998	11.5	989	11.2
Others	30	0.3	159	1.8
Total	8,693	100.0	8,815	100.0

Note: "Others" in the above table represents publicly offered co-issued local government bonds.

4) Breakdown of Domestic and Foreign Bonds by Bond Quality Rating

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
AAA	18,251	10.5	18,004	10.4
AA	105,481	60.7	112,869	65.0
A	25,069	14.4	23,905	13.8
BBB	22,621	13.0	16,269	9.4
Less than or equal to BB	114	0.1	108	0.1
Nonrated	2,289	1.3	2,428	1.4
Total	173,828	100.0	173,587	100.0

Notes: 1. The balance for bonds above does not include Japanese government bonds.

(The amount of Japanese government bonds is ¥20,219.7 billion and ¥19,456.1 billion as of September 30, 2018, and March 31, 2018, respectively.)

2. The table above is based on ratings by external credit rating organizations.

5) Breakdown of Stocks Held by Industry

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Fishery, agriculture, and forestry	47	0.0	39	0.0
Mining	15	0.0	15	0.0
Construction	1,551	1.6	1,657	1.8
Manufacturing:				
Food	3,227	3.4	3,274	3.5
Textiles and apparel	1,171	1.2	1,303	1.4
Pulp and paper	317	0.3	292	0.3
Chemicals	9,619	10.0	9,541	10.2
Pharmaceuticals	8,381	8.7	7,725	8.3
Oil and coal products	334	0.3	281	0.3
Rubber products	882	0.9	988	1.1
Glass and ceramic products	902	0.9	891	1.0
Iron and steel	1,398	1.5	1,378	1.5
Nonferrous metals	852	0.9	873	0.9
Metal products	411	0.4	448	0.5
Machinery	5,592	5.8	5,976	6.4
Electric appliances	11,307	11.8	11,574	12.4
Transportation equipment	13,935	14.5	14,018	15.0
Precision instruments	1,169	1.2	1,199	1.3
Other products	1,093	1.1	1,018	1.1
Electric power and gas	3,741	3.9	3,455	3.7
Transportation, information, and communication:				
Land transportation	5,968	6.2	5,380	5.7
Marine transportation	69	0.1	72	0.1
Air transportation	154	0.2	139	0.1
Warehousing and harbor transportation services	105	0.1	105	0.1
Information and communication	2,958	3.1	2,474	2.6
Commerce:				
Wholesale trade	3,367	3.5	3,260	3.5
Retail trade	2,951	3.1	2,827	3.0
Finance and insurance:				
Banking	5,203	5.4	5,436	5.8
Securities and trading	754	0.8	792	0.8
Insurance	5,709	5.9	4,389	4.7
Other financial services	585	0.6	558	0.6
Real estate	487	0.5	467	0.5
Services	1,909	2.0	1,728	1.8
Total	96,180	100.0	93,588	100.0

(3) Loans

1) Breakdown of Loans

(100 Million Yen)

	As of September 30, 2018	As of March 31, 2018
Policy loans:	6,015	6,190
Premium loans	414	430
Policyholder loans	5,600	5,760
Industrial and consumer loans:	68,813	68,492
Corporate loans:	51,559	50,961
Corporate loans - domestic	49,466	49,310
Corporate loans - international	2,093	1,651
Loans to national, international, government-affiliated organizations, and public entities:	4,638	4,765
Loans to domestic organizations and entities	4,338	4,442
Loans to international organizations and entities	300	323
Housing loans	7,955	7,986
Consumer loans	3,841	3,930
Other loans	817	849
Total	74,828	74,683
Loans to nonresidents	2,393	1,974

2) Breakdown of Loans to Domestic Companies by Company Size

(100 Million Yen, %)

		As of September 30, 2018		As of March 31, 2018	
		Amount	%	Amount	%
Large companies	Number of borrowers	815	37.8	845	37.0
	Amount of loans	42,774	86.5	42,955	87.1
Medium-sized companies	Number of borrowers	284	13.2	312	13.7
	Amount of loans	740	1.5	724	1.5
Small companies	Number of borrowers	1,058	49.0	1,127	49.3
	Amount of loans	5,950	12.0	5,629	11.4
Total loans to domestic companies	Number of borrowers	2,157	100.0	2,284	100.0
	Total amount of loans	49,466	100.0	49,310	100.0

Note: Number of borrowers represents the number of borrowers identified by name and not by the number of loans.

Company size classifications are as below:

Company size	1) All industries (excluding 2-4)		2) Retail and restaurants	
Large companies	More than 300 employees and	Paid-in capital ¥1 billion or more	More than 50 employees and	Paid-in capital ¥1 billion or more
Medium-sized companies		Paid-in capital between ¥0.3 billion and ¥1 billion		Paid-in capital between ¥0.05 billion and ¥1 billion
Small companies	Paid-in capital under ¥0.3 billion or 300 employees or less		Paid-in capital under ¥0.05 billion or 50 employees or less	

Company size	3) Services		4) Wholesale	
Large companies	More than 100 employees and	Paid-in capital ¥1 billion or more	More than 100 employees and	Paid-in capital ¥1 billion or more
Medium-sized companies		Paid-in capital between ¥0.05 billion and ¥1 billion		Paid-in capital between ¥0.1 billion and ¥1 billion
Small companies	Paid-in capital under ¥0.05 billion or 100 employees or less		Paid-in capital under ¥0.1 billion or 100 employees or less	

3) Breakdown of Industrial and Consumer Loans by Industry

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Domestic:				
Manufacturing:	11,013	16.0	11,152	16.3
Food	1,022	1.5	1,021	1.5
Textiles and apparel	197	0.3	222	0.3
Wood and wood products	23	0.0	24	0.0
Pulp and paper	650	0.9	591	0.9
Printing	159	0.2	158	0.2
Chemicals	1,965	2.9	1,821	2.7
Oil and coal products	946	1.4	799	1.2
Ceramics, soil, and stones	418	0.6	426	0.6
Iron and steel	1,805	2.6	1,805	2.6
Nonferrous metals	186	0.3	183	0.3
Metal products	92	0.1	87	0.1
General purpose, production, and operational machines	1,081	1.6	1,244	1.8
Electric appliances	891	1.3	943	1.4
Transportation equipment	1,300	1.9	1,574	2.3
Other manufacturing products	272	0.4	245	0.4
Agriculture and forestry	—	—	—	—
Fishery	—	—	—	—
Mining and quarrying of stone and gravel	26	0.0	45	0.1
Construction	337	0.5	321	0.5
Electric power, gas, heat supply, and waterworks	12,198	17.7	12,081	17.6
Information and communication	1,404	2.0	1,512	2.2
Transportation and courier	6,373	9.3	6,470	9.4
Wholesale trade	7,823	11.4	8,030	11.7
Retail trade	545	0.8	547	0.8
Financing and insurance	5,247	7.6	5,185	7.6
Real estate	4,755	6.9	4,337	6.3
Goods rental and leasing	2,563	3.7	2,554	3.7
Academic research, and specialized and technical services	13	0.0	18	0.0
Hospitality services	241	0.4	230	0.3
Food and drink services	31	0.0	31	0.0
Lifestyle and entertainment	438	0.6	429	0.6
Education and learning support	17	0.0	15	0.0
Medical treatment and welfare	12	0.0	12	0.0
Other services	108	0.2	111	0.2
Local public entities	1,468	2.1	1,510	2.2
Individuals (residential, consumption, local taxes, and others)	11,797	17.1	11,916	17.4
Total	66,419	96.5	66,518	97.1
Overseas:				
Government and public entities	300	0.4	323	0.5
Financial institutions	229	0.3	142	0.2
Commerce and industry (and others)	1,863	2.7	1,508	2.2
Total	2,393	3.5	1,974	2.9
Total loans	68,813	100.0	68,492	100.0

4) Breakdown of Industrial and Consumer Loans by Collateral

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Secured loans:	321	0.5	324	0.5
Loans secured by securities	89	0.1	81	0.1
Loans secured by real estate, movable assets, and foundations	164	0.2	169	0.2
Loans secured by personal guarantees	67	0.1	73	0.1
Guarantee loans	1,704	2.5	1,868	2.7
Fiduciary loans	54,990	79.9	54,383	79.4
Other loans	11,796	17.1	11,916	17.4
Industrial and consumer loans	68,813	100.0	68,492	100.0
Subordinated loans	2,021	2.9	2,096	3.1

5) Breakdown of Loans to Domestic Companies by Region

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Hokkaido	656	1.3	660	1.3
Tohoku	1,282	2.6	1,240	2.5
Kanto	33,283	67.3	32,968	66.9
Chubu	4,041	8.2	4,192	8.5
Kinki	6,807	13.8	6,899	14.0
Chugoku	1,196	2.4	1,150	2.3
Shikoku	688	1.4	693	1.4
Kyushu	1,509	3.1	1,504	3.1
Total	49,466	100.0	49,310	100.0

- Notes: 1. The table above excludes personal loans, loans to nonresidents, and policy loans.
2. Regional classifications are based on the location of the headquarters of borrowers.

6) Breakdown of Industrial and Consumer Loans by Maturity Dates

(100 Million Yen)

	As of September 30, 2018						
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including loans with no fixed maturity)	Total
Fixed-rate loans	8,408	12,970	10,196	6,501	7,943	16,526	62,547
Variable-rate loans	488	1,180	1,151	714	1,145	1,586	6,265
Total loans	8,896	14,151	11,347	7,216	9,088	18,113	68,813

	As of March 31, 2018						
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including loans with no fixed maturity)	Total
Fixed-rate loans	8,435	13,121	9,937	6,692	8,295	16,261	62,743
Variable-rate loans	545	937	1,098	719	1,031	1,416	5,749
Total loans	8,980	14,058	11,036	7,412	9,326	17,677	68,492

(4) Overseas Loans and Investments

1) Breakdown of Overseas Loans and Investments by Asset Composition

- Foreign currency-denominated assets

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Foreign bonds	142,335	66.6	140,903	68.4
Foreign stocks	8,951	4.2	9,349	4.5
Cash, deposits, and others	35,962	16.8	29,905	14.5
Subtotal	187,248	87.6	180,158	87.5

- Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Foreign bonds	—	—	—	—
Cash, deposits, and others	3,024	1.4	2,909	1.4
Subtotal	3,024	1.4	2,909	1.4

- Japanese yen-denominated assets

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Loans to nonresidents	573	0.3	550	0.3
Foreign bonds and other assets	23,029	10.8	22,354	10.9
Subtotal	23,602	11.0	22,904	11.1

- Total

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
Overseas loans and investments	213,875	100.0	205,972	100.0

Note: “Foreign currency-denominated assets with fixed yen value” are recorded in the balance sheets in Japanese yen that was determined upon settlement under foreign exchange forward contracts or other contracts.

2) Composition of Foreign Currency-Denominated Assets by Currency

(100 Million Yen, %)

	As of September 30, 2018		As of March 31, 2018	
	Amount	%	Amount	%
U.S. dollar	107,711	57.5	102,429	56.9
Euro	50,536	27.0	47,739	26.5
British pound	13,731	7.3	14,015	7.8
Australian dollar	7,778	4.2	7,485	4.2
Canadian dollar	2,224	1.2	3,062	1.7
Indian rupee	1,381	0.7	1,381	0.8
Others	3,885	2.1	4,044	2.2
Total	187,248	100.0	180,158	100.0

Note: The table represents the top six foreign currency-denominated balances as of September 30, 2018.

3) Composition of Overseas Loans and Investments by Geographical Area

(100 Million Yen, %)

	As of September 30, 2018							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks and other securities			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	76,777	38.5	70,516	48.4	6,261	11.6	1,014	42.4
Europe	65,025	32.6	59,960	41.1	5,064	9.4	618	25.8
Oceania	7,971	4.0	6,156	4.2	1,815	3.4	229	9.6
Asia	6,669	3.3	3,461	2.4	3,207	6.0	10	0.4
Central and South America	40,599	20.3	3,158	2.2	37,441	69.6	73	3.1
Middle East	—	—	—	—	—	—	158	6.6
Africa	—	—	—	—	—	—	188	7.9
International organizations	2,517	1.3	2,517	1.7	—	—	100	4.2
Total	199,561	100.0	145,770	100.0	53,790	100.0	2,393	100.0

	As of March 31, 2018							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks and other securities			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	79,486	41.0	73,727	51.1	5,759	11.7	955	48.4
Europe	62,542	32.3	56,906	39.4	5,635	11.4	491	24.9
Oceania	7,443	3.8	5,632	3.9	1,811	3.7	142	7.2
Asia	6,413	3.3	2,869	2.0	3,543	7.2	33	1.7
Central and South America	35,446	18.3	2,821	2.0	32,625	66.1	71	3.6
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	180	9.1
International organizations	2,378	1.2	2,378	1.6	—	—	100	5.1
Total	193,710	100.0	144,335	100.0	49,375	100.0	1,974	100.0

Note: Overseas investments above are composed of foreign securities and loans to nonresidents.

(5) Information on Derivative Transactions

[Qualitative information on derivative transactions]

(a) Transaction details

The Company is engaged in the following derivative transactions:

Interest rate-related:	Interest futures, interest rate swaps, and swaptions
Currency-related:	Foreign exchange forward contracts, currency options, and currency swaps
Equity-related:	Equity index futures, equity index options, equity options, and equity forward
Bond-related:	Bond futures, bond future options, and bond sales with attached options

(b) Policy

For the purpose of an efficient asset management, the Company mainly utilizes derivatives to control risks inherent in real assets.

(c) Purpose

The Company mainly uses derivatives to hedge market risk exposures related to investment assets in order to ensure stable profit from assets entrusted to the Company by its policyholders.

(d) Risk details

Derivative transactions entered into by the Company are exposed to market risks (such as fluctuation risks in interest rates, currency exchange rates, and stock prices) and credit risks (such as counterparties' default risks due to bankruptcy). The Company believes market risks are limited given that derivative transactions are mainly used for the purpose of mitigating asset management risks on real assets. Further, credit risks should remain low as the Company's transactions are entered into either through domestic and foreign financial instrument exchanges or with creditworthy counterparties.

(e) Risk management system

The Company sets up transaction limits for derivative transactions based on the purpose and types of transactions. In addition, a control system is implemented for the front-office engaged in investment activities, where the back office verifies transaction details with external documentations. Furthermore, market risks for real assets and other assets are monitored and analyzed quantitatively. Such quantitative information as well as information on positions and profit or loss status are reported periodically to the Investment Risk Management Committee.

(f) Supplementary explanation regarding quantitative information

i) Supplementary explanation regarding notional amount (contract amount)

Notional amounts for swap transactions and contract amounts for option transactions represent nominal values related to interest conversions and are not meant to indicate the level of credit risks.

Credit risks for derivative transactions refers to latent costs required to restore a market position in the event of a default of counterparties. The risk is calculated using the current exposure method.

• Credit risk amount (over-the-counter derivative transactions)

(100 Million Yen)

	As of September 30, 2018		As of March 31, 2018	
	Notional principal (contract amount)	Credit risk estimate	Notional principal (contract amount)	Credit risk estimate
Interest rate swaps	7,647	177	5,910	190
Foreign exchange forward contracts	99,865	1,019	96,342	2,797
Currency swaps	14,703	1,295	13,745	1,333
Currency options (purchase)	7,109	71	—	—
Equity forward contracts	—	—	1,399	166
Equity options (purchase)	—	—	3	1
Other derivative financial instruments	—	—	—	—
Total	129,325	2,563	117,401	4,488

Note: The table above excludes currency-related derivatives corresponding to debts and credits denominated in foreign currencies.

ii) Supplementary explanation regarding fair value calculations

[Futures and other market transactions]

Liquidation value or closing market price at the balance sheet date

[Equity option transactions]

Mainly liquidation value or closing market price at the balance sheet date, or valuations obtained from external parties

[Foreign exchange forward contracts, currency options, interest rate swap transactions, currency swaps, and equity forward transactions]

Mainly valuations obtained from external parties

iii) Supplementary explanation regarding net gains and losses

The Company mainly utilizes derivative transactions as a complementary measure in controlling market risks inherent in real assets.

For example, foreign exchange forward contracts and currency option transactions are mainly utilized to hedge fluctuations in foreign currency exchange rates; therefore, the amount of gains

and losses arising from foreign bonds, stocks, and other foreign currency-denominated assets should be taken as a total amount.

(g) Hedge accounting method

The Company mainly applies the following hedge accounting methods:

- The exceptional accounting treatment (“*Tokurei-shori*”) is applied to interest rate swaps to hedge the cash flow volatility of certain loans denominated in Japanese yen and foreign currencies;
- Deferred hedge accounting is applied to interest rate swaps to hedge the interest rate fluctuation exposures on certain insurance policies, based on the Industry Audit Committee Report No. 26, “Accounting and Auditing Treatments related to Application of Accounting for Financial Instruments in the Insurance Industry” issued by the Japanese Institute of Certified Public Accountants;
- Deferred hedge accounting and designated hedge accounting (“*Furiate-shori*”) are applied to currency swaps to hedge the cash flow volatility caused by foreign exchange rate fluctuations on certain foreign currency-denominated bonds, loans, and subordinated corporate bonds issued by the Company;
- Fair value hedge accounting is applied to foreign exchange forward contracts to hedge the price fluctuation exposures related to foreign exchange rate fluctuations on certain foreign currency-denominated bonds and other instruments; and
- Fair value hedge accounting is applied to equity forward contracts to hedge the price fluctuation exposures on certain domestic stocks.

Effectiveness of hedging activities is mainly evaluated by performing a ratio analysis, comparing the fair value difference between hedging instruments and hedged items in accordance with the Company’s risk management policies.

[Quantitative information (general account)] (combined total with and without hedge accounting applied)

1. Breakdown of net gains/losses (with and without hedge accounting applied)

(100 Million Yen)

		September 30, 2018					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
	Hedge accounting applied	(136)	(3,076)	—	—	—	(3,212)
	Hedge accounting not applied	0	(53)	(5)	—	—	(58)
Total		(136)	(3,129)	(5)	—	—	(3,271)

		March 31, 2018					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
	Hedge accounting applied	24	878	28	—	—	932
	Hedge accounting not applied	0	27	(57)	—	—	(29)
Total		25	905	(28)	—	—	902

Note: Net gains/losses from fair value hedges included in net gains/losses of hedge accounting applied (for the period ended September 30, 2018, currency-related losses were ¥191.3 billion; whereas for the period ended March 31, 2018, currency-related gains were ¥172.2 billion and equity-related gains were ¥2.8 billion), and net gains/losses of hedge accounting not applied are recorded in the statements of income.

2. Interest rate-related

(100 Million Yen)

		September 30, 2018				March 31, 2018			
		Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:									
	Interest rate swaps								
	Receive fixed interest rate/ pay variable interest rate	7,620	7,620	(136)	(136)	5,900	5,900	25	25
	Pay fixed interest rate/ receive variable interest rate	27	27	0	—	10	10	0	0
Total					(136)				25

Note: Amounts in the “Net gains/losses” column are represented in fair value.

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

		September 30, 2018						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	40	60	—	—	7,520	7,620
	Average fixed interest rate to receive	—	(0.05)	(0.02)	—	—	0.67	0.66
	Average variable interest rate to pay	—	0.03	0.03	—	—	0.02	0.02
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	27	27
	Average fixed interest rate to pay	—	—	—	—	—	0.45	0.45
	Average variable interest rate to receive	—	—	—	—	—	0.01	0.01

		March 31, 2018						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	40	60	—	5,800	5,90
	Average fixed interest rate to receive	—	—	(0.05)	(0.02)	—	0.69	0.68
	Average variable interest rate to pay	—	—	(0.00)	(0.00)	—	0.01	0.01
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	10	—	10
	Average fixed interest rate to pay	—	—	—	—	0.25	—	0.25
	Average variable interest rate to receive	—	—	—	—	0.01	—	0.01

3. Currency-related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. dollar	43,440	54	(797)	(797)	46,154	54	1,051	1,051
Euro	38,437	—	(791)	(791)	36,262	—	384	384
Subtotal including others	96,450	54	(1,961)	(1,961)	97,389	54	1,751	1,751
Purchased:								
U.S. dollar	786	—	5	5	524	—	0	0
Euro	86	—	1	1	0	—	(0)	(0)
British pound	242	—	1	1	156	—	(1)	(1)
Canadian dollar	145	—	2	2	—	—	—	—
Subtotal including others	1,440	—	13	13	705	—	(0)	(0)
Currency options:								
Sold:								
Call options:								
U.S. dollar	567 [4]	— [—]	5	(0)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	567 [4]	— [—]	5	(0)	— [—]	— [—]	—	—
Put								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. dollar	7,109 [32]	— [—]	6	(25)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	7,109 [32]	— [—]	6	(25)	— [—]	— [—]	—	—
Currency swaps:								
US\$ paid / ¥ received	14,703	13,874	(1,155)	(1,155)	13,745	13,196	(845)	(845)
€ paid / ¥ received	5,717	5,051	(658)	(658)	4,992	4,660	(325)	(325)
¥ paid / A\$ received	4,796	4,656	(642)	(642)	4,699	4,481	(635)	(635)
Subtotal	2,811	2,811	8	8	2,723	2,723	(4)	(4)
Total				(3,129)				905

Notes: 1. Brackets show option premiums recorded in the balance sheets.

2. Amounts in the "Net gains/losses" column are represented in fair value for forward transactions and swap transactions, and the difference between option premiums and fair value for options transactions.

4. Equity-related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Equity index futures:								
Sold	—	—	—	—	106	—	(1)	(1)
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	11,577 [7]	— [—]	2	(5)	6,650 [133]	214 [15]	78	(55)
Over the counter:								
Equity forward contracts:								
Sold	—	—	—	—	1,438	—	27	27
Purchased	—	—	—	—	—	—	—	—
Equity index options :								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	— [—]	— [—]	—	—	3 [0]	2 [0]	1	1
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(5)				(28)

Notes: 1. Brackets show option premiums recorded in the balance sheets.

2. Amounts in the "Net gains/losses" column are represented in fair value for forward transactions and swap transactions, and the difference between option premiums and fair value for options transactions.

5. Bond-related

There were no ending balances as of September 30, 2018, and March 31, 2018.

6. Others

There were no ending balances as of September 30, 2018, and March 31, 2018.

2. Separate Accounts for Individual Variable Insurance

(1) Net Valuation Gains/Losses on Trading Securities

(100 Million Yen)

	September 30, 2018		March 31, 2018	
	Balance sheet amount	Valuation gains/losses included in profit and loss	Balance sheet amount	Valuation gains/losses included in profit and loss
Trading securities	1,051	16	988	(11)

(2) Information on Derivative Transactions (Separate Account for Individual Variable Insurance)

1. Breakdown of gains/losses (with and without hedge accounting applied)

(100 Million Yen)

	September 30, 2018					
	Interest rate-related	Currency-related	Equity-related	Bond-related	Others	Total
Hedge accounting applied	—	—	—	—	—	—
Hedge accounting not applied	—	0	2	0	—	2
Total	—	0	2	0	—	2

	March 31, 2018					
	Interest rate-related	Currency-related	Equity-related	Bond-related	Others	Total
Hedge accounting applied	—	—	—	—	—	—
Hedge accounting not applied	—	0	(0)	0	—	0
Total	—	0	(0)	0	—	0

Note: Net gains/losses on derivative transactions to which hedge accounting is not applied are recorded in the statements of income.

2. Interest rate-related

There were no ending balances as of September 30, 2018, and March 31, 2018.

3. Currency-related

(100 Million Yen)

	As of September 30, 2018				As of March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. dollar	19	—	(0)	(0)	52	—	(0)	(0)
Euro	30	—	(0)	(0)	61	—	0	0
Subtotal	72	—	(1)	(1)	141	—	0	0
Purchased:								
U.S. dollar	60	—	1	1	74	—	0	0
Euro	24	—	0	0	40	—	(0)	(0)
Subtotal	103	—	1	1	143	—	0	0
Total				0				0

Note: Amounts in the "Net gains/losses" column are represented in fair value.

4. Equity-related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Equity index futures:								
Sold	—	—	—	—	—	—	—	—
Purchased	67	—	2	2	12	—	(0)	(0)
Total				2				(0)

Note: Amounts in the “Net gains/losses” column are represented in fair value.

5. Bond-related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Yen-denominated bond futures:								
Sold	7	—	0	0	19	—	0	0
Purchased	—	—	—	—	—	—	—	—
Foreign currency-denominated bond futures:								
Sold	—	—	—	—	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Total				0				0

Note: Amounts in the “Net gains/losses” column are represented in fair value.

6. Others

There were no ending balances as of September 30, 2018, and March 31, 2018.

3. Company Total of General Accounts and Separate Accounts

(1) Asset Structure (Company Total)

(100 Million Yen)

	As of September 30, 2018	
		General account
Cash, deposits, and call loans	13,489	10,268
Receivables under resale agreements	—	—
Monetary receivables purchased	2,574	2,574
Proprietary trading securities	—	—
Assets held in trust	47	47
Domestic bonds	234,060	230,255
Domestic stocks	97,964	96,180
Foreign securities	202,490	199,561
Loans	74,828	74,828
Real estate	16,119	16,119
Total	679,683	666,555
Foreign currency-denominated assets	190,509	187,248

(2) Net Valuation Gains/Losses of Trading Securities (Company Total)

(100 Million Yen)

	September 30, 2018		March 31, 2018	
	Balance sheet amount	Valuation gains/losses included in profit and loss	Balance sheet amount	Valuation gains/losses included in profit and loss
Trading securities	9,360	70	9,682	(58)

Notes: 1. Net gains/losses on derivative transactions are included in both assets held in trust under trading securities in the balance sheets and valuation gains/losses in the statements of income.

2. Figures above do not include cash, deposits, and call loans within assets held in trust that are included in trading securities.

(3) Fair Value Information on Securities (Company Total) (With Fair Value, Other Than Trading Securities)

(100 Million Yen)

	As of September 30, 2018					As of March 31, 2018				
	Book value	Fair value	Net gains/losses	Net gains/losses		Book value	Fair value	Net gains/losses	Net gains/losses	
				Gains	Losses				Gains	Losses
Policy-reserve-matching bonds	202,477	234,679	32,201	32,558	(356)	195,283	232,296	37,013	37,072	(59)
Held-to-maturity debt securities	—	—	—	—	—	—	—	—	—	—
Investments in subsidiaries and affiliates	640	1,387	746	746	—	640	1,695	1,055	1,055	—
Available-for-sale securities:	271,139	339,330	68,191	72,046	(3,854)	264,467	331,872	67,404	71,298	(3,893)
Domestic bonds	28,885	30,492	1,606	1,694	(88)	29,458	31,406	1,947	2,004	(56)
Domestic stocks	42,327	91,080	48,752	49,704	(951)	41,660	89,654	47,993	48,881	(887)
Foreign securities:	171,518	187,918	16,399	18,939	(2,540)	166,001	181,594	15,592	18,438	(2,846)
Foreign bonds	135,656	145,263	9,607	11,591	(1,983)	134,692	143,863	9,171	11,756	(2,585)
Foreign stocks and other securities	35,862	42,654	6,792	7,348	(556)	31,309	37,730	6,421	6,681	(260)
Other securities	25,887	27,324	1,437	1,706	(269)	23,681	25,553	1,872	1,973	(100)
Monetary receivables purchased	379	373	(5)	0	(5)	390	388	(1)	0	(2)
Negotiable certificates of deposit	2,141	2,140	(0)	0	(0)	3,275	3,275	0	0	(0)
Total	474,257	575,397	101,140	105,351	(4,211)	460,391	565,864	105,473	109,426	(3,953)
Domestic bonds	228,648	262,352	33,704	34,139	(434)	221,865	260,700	38,835	38,941	(106)
Domestic stocks	42,327	91,080	48,752	49,704	(951)	41,660	89,654	47,993	48,881	(887)
Foreign securities:	172,663	189,817	17,153	19,702	(2,548)	167,115	183,771	16,655	19,511	(2,855)
Foreign bonds	136,169	145,784	9,615	11,607	(1,992)	135,175	144,354	9,179	11,774	(2,595)
Foreign stocks and other securities	36,493	44,032	7,538	8,095	(556)	31,940	39,416	7,476	7,737	(260)
Other securities	25,896	27,334	1,437	1,707	(269)	23,690	25,562	1,872	1,973	(100)
Monetary receivables purchased	2,579	2,671	91	98	(6)	2,784	2,900	116	118	(2)
Negotiable certificates of deposit	2,141	2,140	(0)	0	(0)	3,275	3,275	0	0	(0)

Note: The table above includes securities that are deemed appropriate as securities under the Financial Instruments and Exchange Act in Japan.

- Book value of securities of which the fair value is extremely difficult to be determined

(100 Million Yen)

	As of September 30, 2018	As of March 31, 2018
Policy-reserve-matching bonds	—	—
Held-to-maturity debt securities:	—	—
Unlisted foreign bonds	—	—
Others	—	—
Investments in subsidiaries and affiliates	10,143	8,954
Available-for-sale securities:	6,099	6,695
Unlisted domestic stocks (excluding over-the-counter stocks)	551	549
Unlisted foreign stocks (excluding over-the-counter stocks)	2,400	3,170
Unlisted foreign bonds	—	—
Others	3,148	2,975
Total	16,243	15,649

Note: Of securities of which the fair value is extremely difficult to be determined, net gains/losses on foreign exchange valuation of assets denominated in foreign currencies were ¥25.8 billion and ¥7.5 billion as of September 30, 2018, and March 31, 2018, respectively.

(4) Fair Value Information of Assets Held in Trust (Company Total)

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Balance sheet amount	Fair value	Net gains/losses		Balance sheet amount	Fair value	Net gains/losses	
			Gains	Losses			Gains	Losses
Assets held in trust	47	47	—	—	104	104	—	—

Notes: 1. Fair value is based on a reasonably calculated price by the trustee of the assets held in trust.
2. The balance sheet amount includes net gains/losses on derivative transactions within assets held in trust.

- Assets held in trust for investment

(100 Million Yen)

	September 30, 2018		March 31, 2018	
	Balance sheet amount	Valuation gains/losses included in profit and loss	Balance sheet amount	Valuation gains/losses included in profit and loss
Assets held in trust for investment	47	(83)	104	(32)

Note: The balance sheet amount and valuation gains/losses included in profit and loss include net gains/losses on derivative transactions.

- Assets Held in Trust Classified as Policy-Reserve-Matching, Held-to-Maturity, and others
There were no ending balances as of September 30, 2018, and March 31, 2018.

(5) Information on Derivative Transactions (Company Total)

1. Breakdown of net gains/losses (with and without hedge accounting applied)

(100 Million Yen)

		September 30, 2018					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
	Hedge accounting applied	(136)	(3,076)	—	—	—	(3,212)
	Hedge accounting not applied	0	(74)	(2)	(7)	—	(84)
Total		(136)	(3,150)	(2)	(7)	—	(3,297)

		March 31, 2018					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
	Hedge accounting applied	24	878	28	—	—	932
	Hedge accounting not applied	0	27	(59)	11	—	(20)
Total		25	905	(30)	11	—	911

Note: Net gains/losses from fair value hedges included in net gains/losses on derivative transactions to which hedge accounting is applied (for the period ended September 30, 2018, currency-related losses were ¥191.3 billion; whereas for the period ended March 31, 2018, currency-related gains were ¥172.2 billion and equity-related gains were ¥2.8 billion), and net gains/losses on those to which hedge accounting is not applied are recorded in the statements of income.

2. Items to which hedge accounting is applied

a. Interest rate-related

(100 Million Yen)

		September 30, 2018				March 31, 2018			
		Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:									
	Interest rate swaps								
	Receive fixed interest rate/ pay variable interest rate	—	—	—	—	30	30	0	0
	Pay fixed interest rate/ receive variable interest rate	27	27	0	0	10	10	0	0
Total					0				0

Note: Amounts in the “Net gains/losses” are represented in fair value.

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

		As of September 30, 2018						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to receive	—	—	—	—	—	—	—
	Average variable interest rate to pay	—	—	—	—	—	—	—
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	27	27
	Average fixed interest rate to pay	—	—	—	—	—	0.45	0.45
	Average variable interest rate to receive	—	—	—	—	—	0.01	0.01

		As of March 31, 2018						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	—	—	—	30	30
	Average fixed interest rate to receive	—	—	—	—	—	0.66	0.66
	Average variable interest rate to pay	—	—	—	—	—	0.01	0.01
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	10	—	10
	Average fixed interest rate to pay	—	—	—	—	0.25	—	0.25
	Average variable interest rate to receive	—	—	—	—	0.01	—	0.01

b. Currency related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. dollar	2,815	54	(46)	(46)	1,900	54	15	15
Euro	645	—	(9)	(9)	706	—	1	1
British pound	655	—	(11)	(11)	520	—	(0)	(0)
Australian dollar	492	—	(6)	(6)	412	—	12	12
Subtotal including others	4,935	54	(77)	(77)	3,645	54	28	28
Purchased:								
U.S. dollar	1,121	—	10	10	959	—	1	1
Euro	271	—	2	2	244	—	(0)	(0)
British pound	294	—	2	2	194	—	(1)	(1)
Subtotal including others	2,103	—	22	22	1,545	—	0	0
Currency options:								
Sold:								
Call								
U.S. dollar	567 [4]	— [—]	5	(0)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	567 [4]	— [—]	5	(0)	— [—]	— [—]	—	—
Put								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. dollar	7,109 [32]	— [—]	6	(25)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	7,109 [32]	— [—]	6	(25)	— [—]	— [—]	—	—
Currency swaps:								
US\$ paid / ¥ received	—	—	—	—	—	—	—	—
€ paid / ¥ received	—	—	—	—	—	—	—	—
¥ paid / A\$ received	2,811	2,811	8	8	2,723	2,723	(4)	(4)
Subtotal	2,952	2,952	7	7	2,864	2,864	(1)	(1)
Total				(74)				27

Notes: 1. Brackets show option premiums recorded in the balance sheets.

2. Amounts in the "Net gains/losses" column represented in fair value for forward transactions and swap transactions, and the difference between the option premiums and fair value for options transactions.

c. Equity-related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Equity index futures:								
Sold	142	—	(4)	(4)	281	—	0	0
Purchased	359	—	6	6	111	—	(4)	(4)
Equity index options:								
Sold								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	11,577 [7]	— [—]	2	(5)	6,650 [133]	214 [15]	78	(55)
Over the counter:								
Equity forward contracts:								
Sold	—	—	—	—	—	—	(1)	(1)
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	— [—]	— [—]	—	—	3 [0]	2 [0]	1	1
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(2)				(59)

Notes: 1. Brackets show option premiums recorded in the balance sheets.

2. Amounts in the “Net gains/losses” column are represented in fair value for futures and forward transactions and the difference between the option premiums and fair value for options transactions.

d. Bond-related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Yen-denominated bond futures:								
Sold	87	—	0	0	150	—	0	0
Purchased	57	—	(0)	(0)	—	—	—	—
Foreign currency-denominated bond futures:								
Sold	—	—	—	—	—	—	—	—
Purchased	747	—	(7)	(7)	896	—	11	11
Total				(7)				11

Note: Amounts in the “Net gains/losses” column are represented in fair value.

e. Others

There were no ending balances as of September 30, 2018, and March 31, 2018.

3. Items to which hedge accounting is applied

a. Interest rate-related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:								
Deferred hedge accounting (major hedged item: insurance liabilities):								
Interest rate swaps								
Receive fixed interest rate/pay variable interest rate	7,520	7,520	(135)	(135)	5,770	5,770	25	25
Pay fixed interest rate/receive variable interest rate	—	—	—	—	—	—	—	—
Deferred hedge accounting (major hedged item: loans):								
Interest rate swaps								
Receive fixed interest rate/pay variable interest rate	100	100	(0)	(0)	100	100	(0)	(0)
Pay fixed interest rate/receive variable interest rate	—	—	—	—	—	—	—	—
Total				(136)				24

Note: Amounts in the "Net gains/losses" column are represented in fair value.

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

		As of September 30, 2018						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	40	60	—	—	7,520	7,620
	Average fixed interest rate to receive	—	(0.05)	(0.02)	—	—	0.67	0.66
	Average variable interest rate to pay	—	0.03	0.03	—	—	0.02	0.02
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to pay	—	—	—	—	—	—	—
	Average variable interest rate to receive	—	—	—	—	—	—	—

		As of March 31, 2018						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	40	60	—	5,770	5,870
	Average fixed interest rate to receive	—	—	(0.05)	(0.02)	—	0.69	0.68
	Average variable interest rate to pay	—	—	(0.00)	(0.00)	—	0.01	0.01
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to pay	—	—	—	—	—	—	—
	Average variable interest rate to receive	—	—	—	—	—	—	—

b. Currency-related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:								
Fair value hedge accounting (major hedged item: bonds denominated in foreign currencies):								
Foreign exchange forward contracts:								
Sold:								
U.S. dollar	40,965	—	(758)	(758)	44,763	—	1,034	1,034
Euro	38,209	—	(788)	(788)	36,109	—	383	383
Subtotal including others	92,783	—	(1,913)	(1,913)	95,301	—	1,722	1,722
Purchased:								
U.S. dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency options:								
Sold:								
Call								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—

b. Currency-related (Continued)

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Deferred hedge accounting (major hedged item: bonds denominated in foreign currencies):								
Currency swaps:								
US\$ paid / ¥ received	5,717	5,051	(658)	(658)	4,992	4,660	(325)	(325)
€ paid / ¥ received	4,796	4,656	(642)	(642)	4,699	4,481	(635)	(635)
£ paid / ¥ received	1,236	1,214	137	137	1,189	1,189	117	117
Subtotal	11,750	10,921	(1,163)	(1,163)	10,881	10,332	(844)	(844)
Total				(3,076)				878

Notes: 1. Brackets show option premiums recorded in the balance sheets.

2. Amounts in the "Net gains/losses" column are represented in fair value for forward transactions and swap transactions, and the difference between option premiums and fair value for options transactions.

c. Equity-related

(100 Million Yen)

	September 30, 2018				March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Fair value hedge accounting (major hedged item: domestic stocks):								
Equity forward contracts:								
Sold:	—	—	—	—	1,438	—	28	28
Purchased:	—	—	—	—	—	—	—	—
Total				—			—	28

Note: Amounts in the "Net gains/losses" column are represented in fair value.

d. Bond-related

There were no ending balances as of September 30, 2018, and March 31, 2018.

e. Others

There were no ending balances as of September 30, 2018, and March 31, 2018.