
Supplementary Materials

For the Fiscal Year Ended March 31, 2019

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1. General Account

(1) Proprietary Trading Securities

1) Breakdown of Proprietary Trading Securities

There were no ending balances as of March 31, 2019, and March 31, 2018.

2) Proceeds on Sales of Proprietary Trading Securities

There were no items to report for the fiscal years ended March 31, 2019, and March 31, 2018.

(2) Securities

1) Breakdown of Investments in Securities

(100 Million Yen, %)

	As of March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Domestic bonds	235,275	42.4	223,813	41.6
National government bonds	208,091	37.5	194,561	36.2
Local government bonds	7,897	1.4	8,815	1.6
Corporate bonds	19,286	3.5	20,436	3.8
[Public entity bonds]	[7,930]	[1.4]	[8,107]	[1.5]
Domestic stocks	89,554	16.1	93,588	17.4
Foreign securities	198,595	35.8	193,710	36.0
Foreign bonds	138,710	25.0	144,335	26.9
Foreign stocks and other securities	59,884	10.8	49,375	9.2
Other securities	31,717	5.7	26,330	4.9
Total	555,143	100.0	537,443	100.0

2) Breakdown of Securities by Maturity Dates

(100 Million Yen)

	As of March 31, 2019						
	Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 10 years	Over 10 years (including securities with no fixed maturity)	Total
Securities	10,968	22,169	24,101	34,617	84,345	378,941	555,143
National government bonds	2,679	7,795	11,098	19,876	28,077	138,563	208,091
Local government bonds	901	69	181	406	1,003	5,334	7,897
Corporate bonds	637	1,102	1,897	1,316	5,617	8,715	19,286
Domestic stocks						89,554	89,554
Foreign securities	5,455	12,112	9,989	9,440	31,936	129,660	198,595
Foreign bonds	5,384	11,858	9,631	9,176	31,117	71,540	138,710
Foreign stocks and other securities	70	253	358	263	819	58,119	59,884
Other securities	1,295	1,088	933	3,577	17,709	7,112	31,717
Monetary receivables purchased	269	19	17	48	364	1,720	2,440
Negotiable certificates of deposit	2,792	—	—	—	—	—	2,792
Total	14,031	22,188	24,118	34,665	84,709	380,662	560,376

	As of March 31, 2018						
	Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 10 years	Over 10 years (including securities with no fixed maturity)	Total
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 March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Hokkaido	22	0.3	22	0.2
Tohoku	—	—	—	—
Kanto	4,647	58.8	5,270	59.8
Chubu	1,873	23.7	2,057	23.3
Kinki	256	3.2	217	2.5
Chugoku	98	1.2	97	1.1
Shikoku	—	—	—	—
Kyushu	999	12.7	989	11.2
Others	—	—	159	1.8
Total	7,897	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 March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
AAA	16,991	10.2	18,004	10.4
AA	94,547	57.0	112,869	65.0
A	26,113	15.7	23,905	13.8
BBB	26,132	15.8	16,269	9.4
Less than or equal to BB	111	0.1	108	0.1
Nonrated	1,998	1.2	2,428	1.4
Total	165,895	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 ¥20,809.1 billion and ¥19,456.1 billion as of March 31, 2019 and 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 March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Fishery, agriculture, and forestry	50	0.1	39	0.0
Mining	13	0.0	15	0.0
Construction	1,532	1.7	1,657	1.8
Manufacturing:				
Food	3,220	3.6	3,274	3.5
Textiles and apparel	1,073	1.2	1,303	1.4
Pulp and paper	287	0.3	292	0.3
Chemicals	8,907	9.9	9,541	10.2
Pharmaceuticals	7,590	8.5	7,725	8.3
Oil and coal products	218	0.2	281	0.3
Rubber products	854	1.0	988	1.1
Glass and ceramic products	773	0.9	891	1.0
Iron and steel	1,188	1.3	1,378	1.5
Nonferrous metals	728	0.8	873	0.9
Metal products	328	0.4	448	0.5
Machinery	4,834	5.4	5,976	6.4
Electric appliances	9,984	11.1	11,574	12.4
Transportation equipment	13,005	14.5	14,018	15.0
Precision instruments	1,191	1.3	1,199	1.3
Other products	1,032	1.2	1,018	1.1
Electric power and gas	3,935	4.4	3,455	3.7
Transportation, information, and communication:				
Land transportation	6,249	7.0	5,380	5.7
Marine transportation	48	0.1	72	0.1
Air transportation	181	0.2	139	0.1
Warehousing and harbor transportation services	104	0.1	105	0.1
Information and communication	2,896	3.2	2,474	2.6
Commerce:				
Wholesale trade	3,121	3.5	3,260	3.5
Retail trade	2,697	3.0	2,827	3.0
Finance and insurance:				
Banking	4,214	4.7	5,436	5.8
Securities and trading	678	0.8	792	0.8
Insurance	5,691	6.4	4,389	4.7
Other financial services	520	0.6	558	0.6
Real estate	494	0.6	467	0.5
Services	1,904	2.1	1,728	1.8
Total	89,554	100.0	93,588	100.0

(3) Loans

1) Breakdown of Loans

(100 Million Yen)

	As of March 31, 2019	As of March 31, 2018
Policy loans:	5,827	6,190
Premium loans	395	430
Policyholder loans	5,431	5,760
Industrial and consumer loans:	68,559	68,492
Corporate loans:	51,118	50,961
Corporate loans — domestic	47,912	49,310
Corporate loans — international	3,206	1,651
Loans to national, international, government-affiliated organizations, and public entities:	4,751	4,765
Loans to domestic organizations and entities	4,451	4,442
Loans to international organizations and entities	300	323
Housing loans	8,105	7,986
Consumer loans	3,788	3,930
Other loans	794	849
Total	74,387	74,683
Loans to nonresidents	3,506	1,974

2) Breakdown of Loans to Domestic Companies by Company Size

(100 Million Yen, %)

		As of March 31, 2019		As of March 31, 2018	
		Amount	%	Amount	%
Large companies	Number of borrowers	783	38.1	845	37.0
	Amount of loans	41,159	85.9	42,955	87.1
Medium-sized companies	Number of borrowers	261	12.7	312	13.7
	Amount of loans	672	1.4	724	1.5
Small companies	Number of borrowers	1,011	49.2	1,127	49.3
	Amount of loans	6,081	12.7	5,629	11.4
Total loans to domestic companies	Number of borrowers	2,055	100.0	2,284	100.0
	Total amount of loans	47,912	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 March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Domestic:				
Manufacturing:	10,589	15.4	11,152	16.3
Food	961	1.4	1,021	1.5
Textiles and apparel	193	0.3	222	0.3
Wood and wood products	20	0.0	24	0.0
Pulp and paper	606	0.9	591	0.9
Printing	156	0.2	158	0.2
Chemicals	2,013	2.9	1,821	2.7
Oil and coal products	875	1.3	799	1.2
Ceramics, soil, and stones	422	0.6	426	0.6
Iron and steel	1,839	2.7	1,805	2.6
Nonferrous metals	190	0.3	183	0.3
Metal products	91	0.1	87	0.1
General purpose, production, and operational machines	1,010	1.5	1,244	1.8
Electric appliances	737	1.1	943	1.4
Transportation equipment	1,211	1.8	1,574	2.3
Other manufacturing products	257	0.4	245	0.4
Agriculture and forestry	—	—	—	—
Fishery	—	—	—	—
Mining and quarrying of stone and gravel	25	0.0	45	0.1
Construction	311	0.5	321	0.5
Electric power, gas, heat supply, and waterworks	12,359	18.0	12,081	17.6
Information and communication	1,299	1.9	1,512	2.2
Transportation and courier	6,266	9.1	6,470	9.4
Wholesale trade	7,708	11.2	8,030	11.7
Retail trade	517	0.8	547	0.8
Financing and insurance	4,689	6.8	5,185	7.6
Real estate	4,719	6.9	4,337	6.3
Goods rental and leasing	2,390	3.5	2,554	3.7
Academic research, and specialized and technical services	15	0.0	18	0.0
Hospitality services	234	0.3	230	0.3
Food and drink services	31	0.0	31	0.0
Lifestyle and entertainment	442	0.6	429	0.6
Education and learning support	16	0.0	15	0.0
Medical treatment and welfare	10	0.0	12	0.0
Other services	102	0.1	111	0.2
Local public entities	1,426	2.1	1,510	2.2
Individuals (residential, consumption, local taxes, and others)	11,894	17.3	11,916	17.4
Total	65,053	94.9	66,518	97.1
Overseas:				
Government and public entities	300	0.4	323	0.5
Financial institutions	603	0.9	142	0.2
Commerce and industry (and others)	2,602	3.8	1,508	2.2
Total	3,506	5.1	1,974	2.9
Total loans	68,559	100.0	68,492	100.0

4) Breakdown of Industrial and Consumer Loans by Collateral

(100 Million Yen, %)

	As of March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Secured loans:	297	0.4	324	0.5
Loans secured by securities	80	0.1	81	0.1
Loans secured by real estate, movable assets, and foundations	156	0.2	169	0.2
Loans secured by personal guarantees	61	0.1	73	0.1
Guarantee loans	1,790	2.6	1,868	2.7
Fiduciary loans	54,576	79.6	54,383	79.4
Other loans	11,894	17.3	11,916	17.4
Industrial and consumer loans	68,559	100.0	68,492	100.0
Subordinated loans	1,616	2.4	2,096	3.1

5) Breakdown of Loans to Domestic Companies by Region

(100 Million Yen, %)

	As of March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Hokkaido	673	1.4	660	1.3
Tohoku	1,323	2.8	1,240	2.5
Kanto	31,860	66.5	32,968	66.9
Chubu	3,958	8.3	4,192	8.5
Kinki	6,870	14.3	6,899	14.0
Chugoku	1,173	2.4	1,150	2.3
Shikoku	692	1.4	693	1.4
Kyushu	1,358	2.8	1,504	3.1
Total	47,912	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 March 31, 2019						
	Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 10 years	Over 10 years (including loans with no fixed maturity)	Total
Fixed-rate loans	8,432	12,532	9,597	6,383	7,734	16,663	61,345
Variable-rate loans	531	1,557	1,122	782	1,269	1,952	7,214
Total loans	8,964	14,089	10,720	7,165	9,004	18,615	68,559

	As of March 31, 2018						
	Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 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 March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Foreign bonds	135,536	63.3	140,903	68.4
Foreign stocks	8,892	4.2	9,349	4.5
Cash, deposits, and others	42,767	20.0	29,905	14.5
Subtotal	187,195	87.4	180,158	87.5

• Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

	As of March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Foreign bonds	—	—	—	—
Cash, deposits, and others	2,812	1.3	2,909	1.4
Subtotal	2,812	1.3	2,909	1.4

• Japanese yen-denominated assets

(100 Million Yen, %)

	As of March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Loans to nonresidents	738	0.3	550	0.3
Foreign bonds and other assets	23,417	10.9	22,354	10.9
Subtotal	24,156	11.3	22,904	11.1

• Total

(100 Million Yen, %)

	As of March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
Overseas loans and investments	214,164	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 March 31, 2019		As of March 31, 2018	
	Amount	%	Amount	%
U.S. dollar	113,219	60.5	102,429	56.9
Euro	46,552	24.9	47,739	26.5
British pound	13,940	7.4	14,015	7.8
Australian dollar	7,290	3.9	7,485	4.2
Indian rupee	1,381	0.7	1,381	0.8
Polish zloty	1,243	0.7	1,334	0.7
Others	3,568	1.9	5,773	3.2
Total	187,195	100.0	180,158	100.0

Note: The table represents the top six foreign currency-denominated balances as of March 31, 2019.

3) Composition of Overseas Loans and Investments by Geographical Area

(100 Million Yen, %)

	As of March 31, 2019							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks and other securities			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	73,707	37.1	67,698	48.8	6,008	10.0	1,073	30.6
Europe	60,573	30.5	55,749	40.2	4,823	8.1	1,238	35.3
Oceania	7,424	3.7	5,617	4.0	1,807	3.0	353	10.1
Asia	7,404	3.7	4,098	3.0	3,305	5.5	10	0.3
Central and South America	47,206	23.8	3,266	2.4	43,940	73.4	397	11.3
Middle East	—	—	—	—	—	—	152	4.4
Africa	—	—	—	—	—	—	180	5.2
International organizations	2,279	1.1	2,279	1.6	—	—	100	2.9
Total	198,595	100.0	138,710	100.0	59,884	100.0	3,506	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.

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, swaptions, 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.
- 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)

		Year ended March 31, 2019					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
Hedge accounting applied		484	(944)	—	—	—	(459)
Hedge accounting not applied		188	(21)	(6)	—	—	160
Total		673	(966)	(6)	—	—	(299)

		Year ended 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 year ended March 31, 2019, currency-related losses were ¥2.7 billion; whereas for the year 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)

		Year ended March 31, 2019				Year ended 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	12,750	12,750	540	540	5,900	5,900	25	25
	Pay fixed interest rate/ receive variable interest rate	—	—	—	—	10	10	0	0
Interest rate swaptions									
Sold:									
	Receive fixed interest rate/pay variable interest rate	—	—	—	—	—	—	—	—
	Pay fixed interest rate/receive variable interest rate	—	—	—	—	—	—	—	—
Purchased:									
	Receive fixed interest rate/pay variable interest rate	5,000 (186)	5,000 (186)	320	133	—	—	—	—
	Pay fixed interest rate/receive variable interest rate	—	—	—	—	—	—	—	—
Total					673				25

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

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

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

		As of March 31, 2019						
		Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	40	60	—	—	12,650	12,750
	Average fixed interest rate to receive	—	(0.05)	(0.02)	—	—	0.59	0.58
	Average variable interest rate to pay	—	0.00	0.00	—	—	0.01	0.00
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						
		Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	40	60	—	5,800	5,900
	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)

	Year ended March 31, 2019				Year ended March 31, 2018			
	Contract amount		Fair value	Net gains/losses	Contract amount		Fair value	Net gains/losses
		Over 1 year				Over 1 year		
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. dollar	41,254	52	(129)	(129)	46,154	54	1,051	1,051
Euro	32,041	—	209	209	36,262	—	384	384
British pound	9,865	—	(113)	(113)	9,305	—	39	39
Subtotal including others	87,982	52	(32)	(32)	97,389	54	1,751	1,751
Purchased:								
U.S. dollar	1,020	—	0	0	524	—	0	0
Euro	205	—	(1)	(1)	0	—	(0)	(0)
British pound	755	—	0	0	156	—	(1)	(1)
Canadian dollar	467	—	(3)	(3)	—	—	—	—
Subtotal including others	2,837	—	(3)	(3)	705	—	(0)	(0)
Currency options:								
Sold:								
Call:								
U.S. dollar	12,874 [54]	— [—]	15	39	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	12,874 [54]	— [—]	15	39	— [—]	— [—]	—	—
Put:								
U.S. dollar	2,108 [0]	— [—]	0	0	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	2,108 [0]	— [—]	0	0	— [—]	— [—]	—	—
Purchased:								
Call:								
U.S. dollar	3,995 [3]	— [—]	1	(2)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	3,995 [3]	— [—]	1	(2)	— [—]	— [—]	—	—
Put:								
U.S. dollar	10,988 [83]	— [—]	27	(55)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	11,741 [91]	— [—]	30	(61)	— [—]	— [—]	—	—

		Year ended March 31, 2019				Year ended March 31, 2018			
		Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Currency swaps:									
	US\$ paid / ¥ received	6,632	5,822	(681)	(681)	4,992	4,660	(325)	(325)
	€ paid / ¥ received	5,382	5,089	(376)	(376)	4,699	4,481	(635)	(635)
	¥ paid / A\$ received	3,125	3,125	11	11	2,723	2,723	(4)	(4)
	Subtotal	16,583	15,457	(907)	(907)	13,745	13,196	(845)	(845)
Total					(966)				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)

		Year ended March 31, 2019				Year ended 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	3,817 [16]	— [—]	9	(6)	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					(6)				(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 March 31, 2019 and 2018.

6. Others

There were no ending balances as of March 31, 2019 and 2018.

2. Separate Account for Individual Variable Insurance

(1) Net Valuation Gains/Losses on Trading Securities

(100 Million Yen)

	Year ended March 31, 2019		Year ended 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	982	(58)	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)

	Year ended March 31, 2019					
	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

	Year ended 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 March 31, 2019 and 2018.

3. Currency-related

(100 Million Yen)

	As of March 31, 2019				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	11	—	0	0	52	—	(0)	(0)
Euro	20	—	0	0	61	—	0	0
Subtotal	38	—	0	0	141	—	0	0
Purchased:								
U.S. dollar	28	—	(0)	(0)	74	—	0	0
Euro	12	—	0	0	40	—	(0)	(0)
Subtotal	49	—	(0)	(0)	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)

	Year ended March 31, 2019				Year ended 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	49	—	0	0	12	—	(0)	(0)
Total				0				(0)

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

5. Bond-related

(100 Million Yen)

	Year ended March 31, 2019				Year ended 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	4	—	(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 March 31, 2019 and 2018.

3. Company Total of General Accounts and Separate Accounts

(1) Asset Structure (Company Total)

(100 Million Yen)

	As of March 31, 2019	
		General account
Cash, deposits, and call loans	14,074	10,793
Receivables under resale agreements	—	—
Monetary receivables purchased	2,440	2,440
Proprietary trading securities	—	—
Assets held in trust	131	131
Domestic bonds	239,006	235,275
Domestic stocks	91,100	89,554
Foreign securities	201,215	198,595
Loans	74,387	74,387
Real estate	16,496	16,496
Total	680,847	668,267
Foreign currency-denominated assets	190,245	187,195

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

(100 Million Yen)

	Year ended March 31, 2019		Year ended 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	8,804	(215)	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 March 31, 2019					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	206,963	247,738	40,774	40,777	(2)	195,283	232,296	37,013	37,072	(59)
Held-to-maturity debt securities	—	—	—	—	—	—	—	—	—	—
Investments in subsidiaries and affiliates	640	1,368	728	728	—	640	1,695	1,055	1,055	—
Available-for-sale securities:	269,616	337,085	67,469	70,368	(2,898)	264,467	331,872	67,404	71,298	(3,893)
Domestic bonds	28,953	31,307	2,353	2,364	(10)	29,458	31,406	1,947	2,004	(56)
Domestic stocks	42,682	84,459	41,777	43,862	(2,084)	41,660	89,654	47,993	48,881	(887)
Foreign securities:	166,482	187,236	20,753	21,533	(780)	166,001	181,594	15,592	18,438	(2,846)
Foreign bonds	123,905	137,743	13,837	14,350	(512)	134,692	143,863	9,171	11,756	(2,585)
Foreign stocks and other securities	42,576	49,492	6,916	7,183	(267)	31,309	37,730	6,421	6,681	(260)
Other securities	28,270	30,854	2,584	2,606	(22)	23,681	25,553	1,872	1,973	(100)
Monetary receivables purchased	434	434	0	1	(0)	390	388	(1)	0	(2)
Negotiable certificates of deposit	2,793	2,792	(0)	0	(0)	3,275	3,275	0	0	(0)
Total	477,219	586,192	108,972	111,874	(2,901)	460,391	565,864	105,473	109,426	(3,953)
Domestic bonds	232,921	275,912	42,990	43,001	(10)	221,865	260,700	38,835	38,941	(106)
Domestic stocks	42,682	84,459	41,777	43,862	(2,084)	41,660	89,654	47,993	48,881	(887)
Foreign securities:	168,103	189,618	21,515	22,297	(782)	167,115	183,771	16,655	19,511	(2,855)
Foreign bonds	124,895	138,767	13,871	14,386	(514)	135,175	144,354	9,179	11,774	(2,595)
Foreign stocks and other securities	43,207	50,851	7,643	7,911	(267)	31,940	39,416	7,476	7,737	(260)
Other securities	28,279	30,864	2,585	2,607	(22)	23,690	25,562	1,872	1,973	(100)
Monetary receivables purchased	2,439	2,544	104	106	(1)	2,784	2,900	116	118	(2)
Negotiable certificates of deposit	2,793	2,792	(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 March 31, 2019	As of March 31, 2018
Policy-reserve-matching bonds	—	—
Held-to-maturity debt securities:	—	—
Unlisted foreign bonds	—	—
Others	—	—
Investments in subsidiaries and affiliates	10,251	8,954
Available-for-sale securities:	5,398	6,695
Unlisted domestic stocks (excluding over-the-counter stocks)	532	549
Unlisted foreign stocks (excluding over-the-counter stocks)	1,200	3,170
Unlisted foreign bonds	—	—
Others	3,665	2,975
Total	15,650	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 ¥3.6 billion and ¥7.5 billion as of March 31, 2019 and 2018, respectively.

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

(100 Million Yen)

	Year ended March 31, 2019					Year ended 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	131	131	—	—	—	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)

	Year ended March 31, 2019		Year ended 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	131	(15)	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 March 31, 2019 and 2018.

(5) Information on Derivative Transactions (Company Total)

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

(100 Million Yen)

		Year ended March 31, 2019					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
	Hedge accounting applied	484	(944)	—	—	—	(459)
	Hedge accounting not applied	188	(14)	(6)	25	—	193
Total		673	(958)	(6)	25	—	(265)

		Year ended 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 year ended March 31, 2019, currency-related losses were ¥2.7 billion; whereas for the year 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)

		Year ended March 31, 2019				Year ended 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	2,000	2,000	55	55	30	30	0	0
	Pay fixed interest rate/ receive variable interest rate	—	—	—	—	10	10	0	0
Interest rate swaptions									
Sold:									
	Receive fixed interest rate/pay variable interest rate	— [—]	— [—]	—	—	— [—]	— [—]	—	—
	Pay fixed interest rate/receive variable interest rate	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:									
	Receive fixed interest rate/pay variable interest rate	5,000 [186]	5,000 [186]	320	133	— [—]	— [—]	—	—
	Pay fixed interest rate/receive variable interest rate	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total					188				0

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

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

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

		As of March 31, 2019						
		Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	—	—	—	2,000	2,000
	Average fixed interest rate to receive	—	—	—	—	—	0.44	0.44
	Average variable interest rate to pay	—	—	—	—	—	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	—	—	—	—	—	—	—

		As of March 31, 2018						
		Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 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)

	Year ended March 31, 2019				Year ended 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	3,174	52	(15)	(15)	1,900	54	15	15
Euro	874	—	10	10	706	—	1	1
British pound	1,597	—	0	0	520	—	(0)	(0)
Australian dollar	693	—	(1)	(1)	412	—	12	12
Subtotal including others	7,160	52	3	3	3,645	54	28	28
Purchased:								
U.S. dollar	1,286	—	0	0	959	—	1	1
Euro	325	—	(1)	(1)	244	—	(0)	(0)
British pound	780	—	0	0	194	—	(1)	(1)
Subtotal including others	3,280	—	(3)	(3)	1,545	—	0	0
Currency options:								
Sold:								
Call:								
U.S. dollar	12,874 [54]	— [—]	15	39	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	12,874 [54]	— [—]	15	39	— [—]	— [—]	—	—
Put:								
U.S. dollar	2,108 [0]	— [—]	0	0	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	2,108 [0]	— [—]	0	0	— [—]	— [—]	—	—
Purchased:								
Call:								
U.S. dollar	3,995 [3]	— [—]	1	(2)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	3,995 [3]	— [—]	1	(2)	— [—]	— [—]	—	—
Put:								
U.S. dollar	10,988 [83]	— [—]	27	(55)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	11,741 [91]	— [—]	30	(61)	— [—]	— [—]	—	—

	Year ended March 31, 2019				Year ended March 31, 2018			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Currency swaps:								
US\$ paid / ¥ received	—	—	—	—	—	—	—	—
€ paid / ¥ received	—	—	—	—	—	—	—	—
¥ paid / A\$ received	3,125	3,125	11	11	2,723	2,723	(4)	(4)
Subtotal	3,266	3,266	9	9	2,864	2,864	(1)	(1)
Total				(14)				27

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 the option premiums and fair value for options transactions.

c. Equity-related

(100 Million Yen)

	Year ended March 31, 2019				Year ended 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	207	—	(0)	(0)	281	—	0	0
Purchased	356	—	0	0	111	—	(4)	(4)
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	3,817 [16]	— [—]	9	(6)	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				(6)				(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)

	Year ended March 31, 2019				Year ended 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	45	—	(0)	(0)	150	—	0	0
Purchased	166	—	0	0	—	—	—	—
Foreign currency-denominated bond futures:								
Sold	—	—	—	—	—	—	—	—
Purchased	1,280	—	25	25	896	—	11	11
Total				25				11

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

e. Others

There were no ending balances as of March 31, 2019 and 2018.

3. Items to which hedge accounting is applied

a. Interest rate-related

(100 Million Yen)

	Year ended March 31, 2019				Year ended 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	10,650	10,650	484	484	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				484				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 March 31, 2019						
		Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	40	60	—	—	10,650	10,750
	Average fixed interest rate to receive	—	(0.05)	(0.02)	—	—	0.62	0.61
	Average variable interest rate to pay	—	0.00	0.00	—	—	0.00	0.00
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						
		Within one year	Over one year within three years	Over three years within five years	Over five years within seven years	Over seven years within 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)

	Year ended March 31, 2019				Year ended 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	38,338	—	(113)	(113)	44,763	—	1,034	1,034
Euro	31,617	—	204	204	36,109	—	383	383
British pound	8,376	—	(112)	(112)	8,920	—	37	37
Subtotal including others	81,944	—	(27)	(27)	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)

	Year ended March 31, 2019				Year ended 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	6,632	5,822	(681)	(681)	4,992	4,660	(325)	(325)
€ paid / ¥ received	5,382	5,089	(376)	(376)	4,699	4,481	(635)	(635)
£ paid / ¥ received	1,301	1,279	141	141	1,189	1,189	117	117
Subtotal	13,316	12,190	(917)	(917)	10,881	10,332	(844)	(844)
Total				(944)				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 the option premiums and fair value for options transactions.

c. Equity-related

(100 Million Yen)

	Year ended March 31, 2019				Year ended 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 March 31, 2019 and 2018.

e. Others

There were no ending balances as of March 31, 2019 and 2018.