

Supplementary Materials for the Fiscal Year Ended March 31, 2018

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I . General Account

1. Securities (General Account)

(1) Breakdown of Securities (General Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
National government bonds	1,924,193	46.6	1,861,871	44.7
Local government bonds	55,636	1.3	48,785	1.2
Corporate bonds	915,806	22.2	935,033	22.5
Public entity bonds	375,100	9.1	385,456	9.3
Domestic stocks	282,959	6.9	323,118	7.8
Foreign securities	869,024	21.1	917,147	22.0
Foreign bonds	642,030	15.6	690,912	16.6
Foreign stocks and other foreign securities	226,993	5.5	226,235	5.4
Other securities	77,487	1.9	75,096	1.8
Total	4,125,107	100.0	4,161,052	100.0

(2) Securities by Contractual Maturity Date (General Account)

As of March 31, 2017

(Millions of Yen)

	Due in 1 year or less	Due after 1 year to 3 years	Due after 3 years to 5 years	Due after 5 years to 7 years	Due after 7 years to 10 years	Due after 10 years or having no maturity date	Total
Securities	74,769	159,817	226,921	230,856	609,118	2,823,622	4,125,107
National government bonds	7,736	26,064	33,559	28,626	172,295	1,655,911	1,924,193
Local government bonds	2,222	9,353	13,224	2,305	1,104	27,425	55,636
Corporate bonds	49,359	107,396	97,406	87,976	158,718	414,948	915,806
Domestic stocks						282,959	282,959
Foreign securities	14,550	17,003	79,743	108,157	275,558	374,011	869,024
Foreign bonds	1,858	17,003	79,743	108,157	265,538	169,730	642,030
Foreign stocks and other foreign securities	12,692	-	-	-	10,019	204,281	226,993
Other securities	901	-	2,987	3,790	1,441	68,366	77,487
Monetary claims bought	-	-	-	-	-	33,202	33,202
Negotiable certificates of deposit	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-
Total	74,769	159,817	226,921	230,856	609,118	2,856,825	4,158,309

As of March 31, 2018

(Millions of Yen)

	Due in 1 year or less	Due after 1 year to 3 years	Due after 3 years to 5 years	Due after 5 years to 7 years	Due after 7 years to 10 years	Due after 10 years or having no maturity date	Total
Securities	66,148	171,940	280,017	353,735	548,876	2,740,333	4,161,052
National government bonds	6,999	32,980	34,509	51,004	217,007	1,519,369	1,861,871
Local government bonds	1,707	13,779	2,587	3,004	310	27,396	48,785
Corporate bonds	41,245	89,593	136,892	120,382	122,126	424,791	935,033
Domestic stocks						323,118	323,118
Foreign securities	11,135	35,165	99,304	179,343	206,494	385,704	917,147
Foreign bonds	200	35,165	99,304	179,343	191,120	185,778	690,912
Foreign stocks and other foreign securities	10,934	-	-	-	15,373	199,926	226,235
Other securities	5,061	420	6,722	-	2,937	59,953	75,096
Monetary claims bought	-	-	-	-	-	30,151	30,151
Negotiable certificates of deposit	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-
Total	66,148	171,940	280,017	353,735	548,876	2,770,485	4,191,204

(3) Domestic Stocks by Industry (General Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
Forestry and fisheries	32	0.0	40	0.0
Mining	-	-	-	-
Construction	3,761	1.3	4,113	1.3
Manufacturing industry				
Food products	2,431	0.9	2,549	0.8
Textiles and clothing	18	0.0	13	0.0
Pulp and paper	88	0.0	89	0.0
Chemicals	32,765	11.6	47,844	14.8
Medical supplies	616	0.2	659	0.2
Oil and coal products	-	-	-	-
Rubber products	24,856	8.8	27,037	8.4
Glass and stone products	154	0.1	360	0.1
Steel	1,322	0.5	1,372	0.4
Non-steel metals	14,427	5.1	16,536	5.1
Metal products	386	0.1	428	0.1
Machinery	5,463	1.9	6,020	1.9
Electric appliances	47,918	16.9	49,943	15.5
Transportation equipment	2,192	0.8	2,174	0.7
Precision instruments	4	0.0	4	0.0
Others	6,413	2.3	7,779	2.4
Electric and gas utilities	338	0.1	338	0.1
Transportation and Communications industries				
Ground transportation	43,068	15.2	50,890	15.7
Water transportation	3	0.0	2	0.0
Air transportation	-	-	-	-
Warehouses	1,930	0.7	1,919	0.6
Telecommunications	1,448	0.5	1,539	0.5
Commerce				
Wholesale	39,841	14.1	48,818	15.1
Retail	3,612	1.3	4,340	1.3
Financial industries				
Banks	34,983	12.4	32,905	10.2
Securities and trading companies	6,348	2.2	6,213	1.9
Insurance	245	0.1	410	0.1
Others	4,022	1.4	4,704	1.5
Real estate	1,321	0.5	1,284	0.4
Service	2,940	1.0	2,780	0.9
Total	282,959	100.0	323,118	100.0

(4) Fair Value Information on Derivative Transactions (General Account)

(i) Gains and Losses on Derivatives (Hedge Accounting Applied and Hedge Accounting Not Applied) (General Account)

(Millions of Yen)

As of March 31, 2017	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	5,381	-	-	-	5,381
Hedge accounting not applied	-	1,241	(20)	-	-	1,220
Total	-	6,622	(20)	-	-	6,601

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, gain of 5,381 million yen) and gains/losses on derivative financial instruments with hedge accounting not applied are reported in the statements of income.

(Millions of Yen)

As of March 31, 2018	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	8,169	-	-	-	8,169
Hedge accounting not applied	-	1,807	(179)	-	-	1,627
Total	-	9,976	(179)	-	-	9,797

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, gain of 8,169 million yen) and gains/losses on derivative financial instruments with hedge accounting not applied are reported in the statements of income.

(ii) Interest-related Transactions (General Account)

No ending balance as of March 31, 2018 and 2017.

(iii) Currency-related Transactions (General Account)

(Millions of Yen)

	As of March 31, 2017				As of March 31, 2018			
	Notional amount/ contract value		Fair value	Gains/ losses	Notional amount/ contract value		Fair value	Gains/ losses
	over 1 year				over 1 year			
Over the counter								
Currency forward contracts								
Sold	785,411	-	6,544	6,544	964,639	-	10,013	10,013
U.S. dollars	696,366	-	5,927	5,927	784,960	-	4,843	4,843
Australian dollars	44,572	-	(227)	(227)	94,503	-	2,505	2,505
Canadian dollars	24,536	-	637	637	24,347	-	1,566	1,566
Euro	19,935	-	206	206	55,872	-	928	928
Others	-	-	-	-	4,954	-	170	170
Bought	14,723	-	77	77	17,976	-	(36)	(36)
U.S. dollars	14,723	-	77	77	17,976	-	(36)	(36)
Australian dollars	-	-	-	-	-	-	-	-
Canadian dollars	-	-	-	-	-	-	-	-
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-
Currency options								
Sold								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Currency swaps								
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Total				6,622				9,976

Notes:

- The fair values of currency forward contracts are stated at theoretical prices based on TTM, WM Reuters rate, discount rate and others at balance sheet dates.
- The fair values of currency forward contracts show gains/losses.
- Assets and liabilities which are denominated in foreign currencies but have fixed settlement in yen under currency-related derivative transactions are reported in yen amounts in the balance sheets and those currency-related derivative transactions are excluded from the table above.

(iv) Stock-related Transactions (General Account)

(Millions of Yen)

	As of March 31, 2017				As of March 31, 2018			
	Notional amount/ contract value		Fair value	Gains/ losses	Notional amount/ contract value		Fair value	Gains/ losses
		over 1 year				over 1 year		
Over the counter								
Stock forward contracts								
Sold	-	-	-	-	-	-	-	-
Bought	-	-	-	-	-	-	-	-
Stock options								
Sold								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
Put options	49,998	-	-	(20)	19,992	-	3	(179)
	[20]				[183]			
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
	[-]	-	-	-	[-]	-	-	-
Total				(20)				(179)

Note: Figures in [] are option premiums.

(v) Bond-related Transactions (General Account)

No ending balance as of March 31, 2018 and 2017.

2. Loans (General Account)

(1) Breakdown of Loans (General Account)

(Millions of Yen)

	As of March 31, 2017	As of March 31, 2018
Policy loans	57,577	49,637
Policyholder loans	52,770	45,502
Premium loans	4,806	4,135
Industrial and consumer loans	500,184	434,532
(Loans to borrowers outside Japan)	(-)	(424)
Loans to corporations	494,452	429,651
(Loans to domestic corporations)	(494,452)	(429,226)
Loans to government, international organizations and government-related organizations	699	539
Loans to local government and public entities	2,530	2,530
Mortgage loans	454	358
Consumer loans	2,010	1,453
Others	38	-
Total	557,761	484,169

(2) Loans by Contractual Maturity Date (General Account)

(Millions of Yen)

	Due in 1 year or less	Due after 1 year to 3 years	Due after 3 years to 5 years	Due after 5 years to 7 years	Due after 7 years to 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2017							
Floating-rate loans	2,531	11,946	3,183	77	1,702	25,000	44,441
Fixed-rate loans	70,050	118,692	96,723	72,678	61,494	36,103	455,743
Total	72,582	130,639	99,907	72,755	63,196	61,103	500,184
As of March 31, 2018							
Floating-rate loans	6,000	6,892	10,937	1,911	516	28,000	54,259
Fixed-rate loans	58,535	151,087	64,276	50,791	37,306	18,275	380,273
Total	64,536	157,979	75,214	52,703	37,823	46,275	434,532

(3) Loans to Domestic Corporations by Corporation Size (General Account)

(Millions of Yen except number of borrowers)

		As of March 31, 2017		As of March 31, 2018	
			Percentage		Percentage
Large corporations	Number of borrowers	96	80.7	92	80.0
	Amount of loans	448,169	90.6	386,146	90.0
Medium-sized corporations	Number of borrowers	1	0.8	1	0.9
	Amount of loans	225	0.0	125	0.0
Small-sized corporations	Number of borrowers	22	18.5	22	19.1
	Amount of loans	46,057	9.3	42,955	10.0
Total	Number of borrowers	119	100.0	115	100.0
	Amount of loans	494,452	100.0	429,226	100.0

Notes:

1. Categorization by corporation size is based on the following criteria.
2. Number of borrowers does not equal the number of loan transactions.

Criteria:

1. Large corporations include corporations with paid-in capital of at least ¥1 billion and more than 300 employees (more than 50 employees in the case of retailers and restaurants; more than 100 employees in the case of service companies and wholesalers).
2. Medium-sized corporations include corporations with paid-in capital of more than ¥300 million and less than ¥1 billion (more than ¥50 million and less than ¥1 billion in the case of retailers, restaurants and service companies; more than ¥100 million and less than ¥1 billion in the case of wholesalers) and more than 300 employees (more than 50 employees in the case of retailers and restaurants; more than 100 employees in the case of service companies and wholesalers).
3. Small-sized corporations include all other corporations.

(4) Industrial and Consumer Loans by Industry (General Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
Domestic				
Manufacturing industry	75,946	15.2	68,855	15.8
Food products	2,120	0.4	60	0.0
Textiles and clothing	6,000	1.2	4,000	0.9
Wood and wood products	-	-	-	-
Pulp and paper	3,840	0.8	3,812	0.9
Printing	36	0.0	800	0.2
Chemicals	12,298	2.5	11,919	2.7
Oil and coal products	800	0.2	800	0.2
Ceramic, stone and clay products	506	0.1	574	0.1
Steel	11,000	2.2	11,000	2.5
Non-steel metals	25,388	5.1	22,024	5.1
Metal products	-	-	-	-
Machinery	7,185	1.4	7,147	1.6
Electric appliances	1,000	0.2	1,000	0.2
Transportation equipment	5,055	1.0	5,035	1.2
Other manufactured goods	716	0.1	683	0.2
Farming and forestry	-	-	-	-
Fisheries	-	-	-	-
Mining	-	-	-	-
Construction	2,160	0.4	1,696	0.4
Electric, gas, steam and water utilities	16,500	3.3	11,398	2.6
Telecommunications	2,590	0.5	3,000	0.7
Transportation and postal services	57,759	11.5	53,017	12.2
Wholesale	83,330	16.7	72,114	16.6
Retail	2,486	0.5	2,366	0.5
Financial and insurance	172,155	34.4	144,164	33.2
Real estate	25,916	5.2	23,837	5.5
Rental services	49,750	9.9	43,076	9.9
Scientific research, professional and technological services	-	-	-	-
Hospitality	314	0.1	218	0.1
Restaurant and catering	-	-	-	-
Entertainment	7,660	1.5	7,401	1.7
Education, learning support	-	-	-	-
Medical	-	-	-	-
Other services	1,150	0.2	1,150	0.3
Local public entities	-	-	-	-
Individuals	2,464	0.5	1,812	0.4
Total domestic	500,184	100.0	434,107	99.9
Foreign				
Government	-	-	-	-
Financial institutions	-	-	424	0.1
Commercial and industrial	-	-	-	-
Total foreign	-	-	424	0.1
Total	500,184	100.0	434,532	100.0

Note: Domestic industry categories above are based on classification used by Bank of Japan in survey of loans.

(5) Loans by Collateral Type (General Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
Secured loans	3,567	0.7	3,749	0.9
Loans secured by securities	3,195	0.6	3,112	0.7
Loans secured by real estate, movable assets and foundations	372	0.1	636	0.1
Loans secured by personal guarantees	-	-	-	-
Guaranteed loans	11,280	2.3	10,940	2.5
Unsecured loans	482,872	96.5	418,030	96.2
Others	2,464	0.5	1,812	0.4
Total	500,184	100.0	434,532	100.0
Subordinated loans	56,300	11.3	32,424	7.5

3. Foreign Investments (General Account)

(1) Breakdown by Asset Composition (General Account)

(i) Assets Denominated in Foreign Currency (General Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
Foreign bonds	486,287	55.7	535,588	58.1
Foreign stocks	38	0.0	30	0.0
Cash, deposits and other assets	56,969	6.5	111,322	12.1
Subtotal	543,295	62.3	646,941	70.2

(ii) Assets Swapped into Yen (General Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
Foreign bonds	-	-	-	-
Cash, deposits and other assets	-	-	-	-
Subtotal	-	-	-	-

(iii) Assets Denominated in Yen (General Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
Loans to borrowers outside Japan	-	-	-	-
Foreign bonds and other assets	329,373	37.7	274,961	29.8
Subtotal	329,373	37.7	274,961	29.8

(iv) Total (General Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
Total foreign investments	872,669	100.0	921,902	100.0
Foreign real estate	-	-	-	-

Note: Assets swapped into yen are assets whose settlement amounts are fixed into yen by foreign currency forward contracts and other agreements and which are reported in the yen amounts on the balance sheets.

(2) Investments by Region (General Account)

(Millions of Yen)

	As of March 31, 2017							
	Foreign securities						Loans to borrowers outside Japan	
			Foreign bonds		Foreign stocks and other foreign securities			
Amount	Percentage	Amount	Percentage	Amount	Percentage	Amount	Percentage	
North America	255,830	29.4	249,056	28.7	6,773	0.8	-	-
Europe	210,028	24.2	209,365	24.1	663	0.1	-	-
Oceania	-	-	-	-	-	-	-	-
Asia	32	0.0	-	-	32	0.0	-	-
Latin America	313,769	36.1	94,245	10.8	219,524	25.3	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	89,362	10.3	89,362	10.3	-	-	-	-
Total	869,024	100.0	642,030	73.9	226,993	26.1	-	-

(Millions of Yen)

	As of March 31, 2018							
	Foreign securities						Loans to borrowers outside Japan	
			Foreign bonds		Foreign stocks and other foreign securities			
Amount	Percentage	Amount	Percentage	Amount	Percentage	Amount	Percentage	
North America	297,038	32.4	247,945	27.0	49,093	5.4	-	-
Europe	266,561	29.1	265,950	29.0	610	0.1	-	-
Oceania	-	-	-	-	-	-	-	-
Asia	24	0.0	-	-	24	0.0	-	-
Latin America	270,205	29.5	93,699	10.2	176,506	19.2	424	100
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	83,317	9.1	83,317	9.1	-	-	-	-
Total	917,147	100.0	690,912	75.3	226,235	24.7	424	100

Note: Categorization of region is based on location of issuers or borrowers.

(Reference)

The following tables set forth the amounts of foreign investments based on the location of the issuers or borrowers, or type of investments on which substantial risks exist as of the dates indicated.

(Millions of Yen)

	As of March 31, 2017							
	Foreign securities		Foreign bonds		Foreign stocks and other foreign securities		Loans to borrowers outside Japan	
	Amount	Percentage	Amount	Percentage	Amount	Percentage	Amount	Percentage
North America	252,464	29.1	249,056	28.7	3,407	0.4	-	-
Europe (sovereign bonds)	40,534	4.7	40,534	4.7	-	-	-	-
Europe (government affiliated financial institutions and corporates)	100,830	11.6	100,830	11.6	-	-	-	-
Oceania	-	-	-	-	-	-	-	-
Asia	32	0.0	-	-	32	0.0	-	-
Latin America	1,885	0.2	1,885	0.2	-	-	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	89,362	10.3	89,362	10.3	-	-	-	-
Reverse dual currency bonds	155,000	17.8	155,000	17.8	-	-	-	-
Preferred securities and others	228,913	26.3	5,360	0.6	223,553	25.7	-	-
Total	869,024	100.0	642,030	73.9	226,993	26.1	-	-

(Millions of Yen)

	As of March 31, 2018							
	Foreign securities		Foreign bonds		Foreign stocks and other foreign securities		Loans to borrowers outside Japan	
	Amount	Percentage	Amount	Percentage	Amount	Percentage	Amount	Percentage
North America	293,680	32.0	247,945	27.0	45,735	5.0	-	-
Europe (sovereign bonds)	75,129	8.2	75,129	8.2	-	-	-	-
Europe (government affiliated financial institutions and corporates)	122,821	13.4	122,821	13.4	-	-	-	-
Oceania	-	-	-	-	-	-	-	-
Asia	24	0.0	-	-	24	0.0	-	-
Latin America	1,745	0.2	1,745	0.2	-	-	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	83,317	9.1	83,317	9.1	-	-	-	-
Reverse dual currency bonds	155,000	16.9	155,000	16.9	-	-	-	-
Preferred securities and others	185,428	20.2	4,953	0.5	180,474	19.7	424	100
Total	917,147	100.0	690,912	75.3	226,235	24.7	424	100

Notes:

1.Reverse dual currency bonds are repackaged bonds, whose underlying assets are Japanese Government Bonds.

2.Preferred securities and others consists of preferred securities issued by funding subsidiaries of large Japanese banking entities, mutual funds, hedge funds and others.

(3) Foreign Currency-denominated Assets by Currency (General Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
U.S. dollars	458,863	84.5	490,815	75.9
Australian dollars	40,629	7.5	72,042	11.1
Euro	19,458	3.6	56,167	8.7
Canadian dollars	24,314	4.5	23,104	3.6
Other currencies	29	0.0	4,811	0.7
Total	543,295	100.0	646,941	100.0

(Reference)

The following tables set forth the amounts and percentage of foreign currency-denominated assets which include assets other than foreign investments (mainly foreign currency-denominated domestic bonds) in general account.

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Percentage	Amount	Percentage
U.S. dollars	817,912	90.0	875,324	83.0
Australian dollars	45,526	5.0	93,935	8.9
Euro	20,552	2.3	57,360	5.4
Canadian dollars	24,314	2.7	23,104	2.2
Other currencies	29	0.0	4,811	0.5
Total	908,336	100.0	1,054,537	100.0

(4) Allowance for Specified Overseas Loans (General Account)

(Millions of Yen)

	As of March 31, 2017	As of March 31, 2018
Number of debtor countries	-	-
Amounts of credit	-	-
Net provision	-	-
Ending balance	-	-

II. Separate Account

1. Individual Variable Insurance (Separate Account)

(1) Fair Value Information on Securities (Separate Account)

(i) Net Valuation Gains/Losses on Trading Securities (Separate Account)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Net valuation gains(losses) included in the statements of income	Amount	Net valuation gains(losses) included in the statements of income
Trading securities	27,242	1,033	27,816	(478)

Note: Net valuation gains(losses) include reversal of gains(losses) on valuation of securities from the previous fiscal year.

(ii) Breakdown of Securities (Separate Account)

(Millions of Yen)

	As of March 31, 2017	As of March 31, 2018
	Amount	Amount
Domestic bonds	6,510	6,854
Domestic stocks	10,882	11,216
Foreign securities	9,848	9,745
Foreign bonds	2,984	2,979
Foreign stocks and other foreign securities	6,863	6,766
Other securities	-	-
Total	27,242	27,816

Note: The table above includes assets which are considered appropriate to deem as securities under the Financial Instruments and Exchange Act.

(2) Information on Derivative Transactions (Separate Account)

(i) Interest-related Transactions (Separate Account)

No ending balance as of March 31, 2018 and 2017.

(ii) Currency-related Transactions (Separate Account)

No ending balance as of March 31, 2018 and 2017.

(iii) Stock-related Transactions (Separate Account)

No ending balance as of March 31, 2018 and 2017.

(iv) Bond-related Transactions (Separate Account)

No ending balance as of March 31, 2018 and 2017.

2. Individual Variable Annuities (Separate Account)

The company does not have individual variable annuity contracts in force.

III. Company Total of General Account and Separate Account

1. Asset Composition (Company Total)

(Asset composition of general account and separate account)

(Millions of Yen)

	As of March 31, 2018		
	General account	Separate account	Total
Cash, deposits and call loans	194,302	1,332	195,635
Money held in trust	-	-	-
Domestic bonds	2,845,690	6,854	2,852,544
Domestic stocks	323,118	11,216	334,335
Foreign securities	917,147	9,745	926,893
Loans	484,169	-	484,169
Real estate	394,631	-	394,631
Total assets	5,367,186	29,382	5,396,507
Foreign currency-denominated assets	1,054,537	9,794	1,064,331

2. Fair Value Information on Securities (Company Total)

(1) Fair Value Information on Securities (Company Total)

(i) Net Valuation Gains/Losses on Trading Securities (Company Total)

(Millions of Yen)

	As of March 31, 2017		As of March 31, 2018	
	Amount	Net valuation gains(losses) included in the statements of income	Amount	Net valuation gains(losses) included in the statements of income
Trading securities	27,242	1,033	27,816	(478)

(ii) Fair Value Information on Securities (with fair value, other than trading securities) (Company Total)

(Millions of Yen)

	As of March 31, 2017					As of March 31, 2018				
	Book value	Fair value	Gains/losses			Book value	Fair value	Gains/losses		
				Gains	Losses				Gains	Losses
Held-to-maturity debt securities	371,278	416,896	45,617	45,701	(83)	353,761	397,636	43,874	43,900	(25)
Policy-reserve-matching bonds	2,161,957	2,494,257	332,299	348,124	(15,824)	2,094,251	2,397,856	303,605	313,125	(9,519)
Stocks of subsidiaries	-	-	-	-	-	-	-	-	-	-
Available-for-sale securities	1,417,128	1,503,956	86,828	131,145	(44,316)	1,563,573	1,667,178	103,604	174,341	(70,736)
Domestic bonds	550,475	551,345	870	8,259	(7,388)	588,848	583,152	(5,696)	8,594	(14,290)
Domestic stocks	152,037	263,893	111,855	117,840	(5,984)	151,964	304,117	152,153	159,772	(7,618)
Foreign securities	636,825	611,229	(25,595)	2,440	(28,035)	746,635	704,812	(41,823)	4,446	(46,270)
Foreign bonds	506,871	486,287	(20,584)	1,744	(22,329)	569,387	535,588	(33,799)	3,116	(36,915)
Foreign stocks and other foreign securities	129,953	124,942	(5,010)	695	(5,706)	177,247	169,223	(8,024)	1,329	(9,354)
Other securities	77,789	77,487	(302)	2,605	(2,907)	76,125	75,096	(1,028)	1,528	(2,557)
Monetary claims bought	-	-	-	-	-	-	-	-	-	-
Negotiable certificates of deposit	-	-	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-	-	-
Total	3,950,364	4,415,109	464,745	524,970	(60,225)	4,011,587	4,462,671	451,084	531,366	(80,282)
Domestic bonds	2,894,765	3,240,626	345,860	369,135	(23,274)	2,851,386	3,160,551	309,165	332,986	(23,821)
Domestic stocks	152,037	263,893	111,855	117,840	(5,984)	151,964	304,117	152,153	159,772	(7,618)
Foreign securities	792,568	796,222	3,653	31,689	(28,035)	901,959	889,570	(12,389)	33,880	(46,270)
Foreign bonds	662,615	671,279	8,664	30,993	(22,329)	724,711	720,347	(4,364)	32,551	(36,915)
Foreign stocks and other foreign securities	129,953	124,942	(5,010)	695	(5,706)	177,247	169,223	(8,024)	1,329	(9,354)
Other securities	77,789	77,487	(302)	2,605	(2,907)	76,125	75,096	(1,028)	1,528	(2,557)
Monetary claims bought	33,202	36,880	3,677	3,699	(21)	30,151	33,335	3,184	3,198	(14)
Negotiable certificates of deposit	-	-	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-	-	-

Note: The table above includes assets which are considered appropriate to deem as securities under the Financial Instruments and Exchange Act.

*Book value of securities without fair value is as follows:

(Millions of Yen)

	As of March 31, 2017	As of March 31, 2018
Held-to-maturity debt securities	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries	5,093	5,063
Available-for-sale securities	116,024	70,950
Unlisted domestic stocks (except over-the-counter stocks)	13,972	13,937
Unlisted foreign stocks (except over-the-counter stocks)	102,051	57,012
Unlisted foreign bonds	-	-
Others	-	-
Total	121,117	76,013

○Held-to-maturity Debt Securities

(Millions of Yen)

	As of March 31, 2017			As of March 31, 2018		
	Balance sheet amount	Fair value	Gains/losses	Balance sheet amount	Fair value	Gains/losses
Held-to-maturity debt securities with unrealized gains	363,078	408,779	45,701	349,951	393,851	43,900
Domestic bonds	174,732	187,484	12,752	164,975	176,243	11,267
Foreign securities	155,743	184,992	29,249	155,324	184,758	29,434
Monetary claims bought	32,602	36,301	3,699	29,651	32,850	3,198
Others	-	-	-	-	-	-
Held-to-maturity debt securities with unrealized losses	8,200	8,116	(83)	3,810	3,784	(25)
Domestic bonds	7,600	7,538	(61)	3,310	3,298	(11)
Foreign securities	-	-	-	-	-	-
Monetary claims bought	600	578	(21)	500	485	(14)
Others	-	-	-	-	-	-

○Policy-reserve-matching Bonds

(Millions of Yen)

	As of March 31, 2017			As of March 31, 2018		
	Balance sheet amount	Fair value	Gains/losses	Balance sheet amount	Fair value	Gains/losses
Policy-reserve-matching bonds with unrealized gains	1,950,224	2,298,349	348,124	1,952,951	2,266,076	313,125
Domestic bonds	1,950,224	2,298,349	348,124	1,952,951	2,266,076	313,125
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-
Policy-reserve-matching bonds with unrealized losses	211,733	195,908	(15,824)	141,299	131,779	(9,519)
Domestic bonds	211,733	195,908	(15,824)	141,299	131,779	(9,519)
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-

○Marketable Available-for-sale Securities

(Millions of Yen)

	As of March 31, 2017			As of March 31, 2018		
	Book value	Balance sheet amount	Gains/losses	Book value	Balance sheet amount	Gains/losses
Marketable available-for-sale securities with unrealized gains	550,284	681,429	131,145	573,583	747,925	174,341
Domestic bonds	234,529	242,788	8,259	241,008	249,602	8,594
Domestic stocks	117,575	235,416	117,840	117,759	277,532	159,772
Foreign securities	176,547	178,987	2,440	180,692	185,139	4,446
Other securities	21,632	24,237	2,605	34,122	35,651	1,528
Monetary claims bought	-	-	-	-	-	-
Negotiable certificates of deposit	-	-	-	-	-	-
Others	-	-	-	-	-	-
Marketable available-for-sale securities with unrealized losses	866,843	822,526	(44,316)	989,990	919,253	(70,736)
Domestic bonds	315,945	308,557	(7,388)	347,840	333,550	(14,290)
Domestic stocks	34,462	28,477	(5,984)	34,204	26,585	(7,618)
Foreign securities	460,278	432,242	(28,035)	565,942	519,672	(46,270)
Other securities	56,157	53,249	(2,907)	42,002	39,445	(2,557)
Monetary claims bought	-	-	-	-	-	-
Negotiable certificates of deposit	-	-	-	-	-	-
Others	-	-	-	-	-	-

(2) Fair Value Information on Derivative Transactions (Company Total)

(i) Gains and Losses on Derivatives (Hedge Accounting Applied and Hedge Accounting Not Applied) (Company Total)

(Millions of Yen)

As of March 31, 2017	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	5,381	-	-	-	5,381
Hedge accounting not applied	-	1,241	(20)	-	-	1,220
Total	-	6,622	(20)	-	-	6,601

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, gain of 5,381 million yen) and gains/losses on derivative financial instruments with hedge accounting not applied are reported in the statements of income.

(Millions of Yen)

As of March 31, 2018	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	8,169	-	-	-	8,169
Hedge accounting not applied	-	1,807	(179)	-	-	1,627
Total	-	9,976	(179)	-	-	9,797

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, gain of 8,169 million yen) and gains/losses on derivative financial instruments with hedge accounting not applied are reported in the statements of income.

(ii) Hedge Accounting Not Applied (Company Total)

① Interest-related Transactions (Company Total)

No ending balance as of March 31, 2018 and 2017.

② Currency-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2017				As of March 31, 2018			
	Notional amount/ contract value	Fair value	Gains/ losses	Notional amount/ contract value	Fair value	Gains/ losses	Gains/ losses	
								over 1 year
Over the counter								
Currency forward contracts								
Sold	63,102	-	1,163	1,163	70,960	-	1,844	1,844
U.S. dollars	63,002	-	1,164	1,164	70,862	-	1,844	1,844
Australian dollars	14	-	(0)	(0)	14	-	(0)	(0)
Canadian dollars	84	-	(0)	(0)	84	-	0	0
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-
Bought	14,723	-	77	77	17,976	-	(36)	(36)
U.S. dollars	14,723	-	77	77	17,976	-	(36)	(36)
Australian dollars	-	-	-	-	-	-	-	-
Canadian dollars	-	-	-	-	-	-	-	-
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-
Currency options								
Sold								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Currency swaps								
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Total				1,241				1,807

Notes:

1. The fair values of currency forward contracts are stated at theoretical prices based on TTM, WM Reuters rate, discount rate and others at balance sheet dates.

2. The fair values of currency forward contracts show gains/losses.

③Stock-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2017			As of March 31, 2018				
	Notional amount/ contract value		Fair value	Gains/ losses	Notional amount/ contract value		Fair value	Gains/ losses
		over 1 year				over 1 year		
Over the counter								
Stock forward contracts								
Sold	-	-	-	-	-	-	-	-
Bought	-	-	-	-	-	-	-	-
Stock options								
Sold								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
Put options	49,998	-	-	(20)	19,992	-	3	(179)
	[20]				[183]			
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
	[-]	-	-	-	[-]	-	-	-
Total				(20)				(179)

Note:Figures in [] are option premiums.

④Bond-related Transactions (Company Total)

No ending balance as of March 31, 2018 and 2017.

(iii) Hedge Accounting Applied (Company Total)

① Interest-related Transactions (Company Total)

No ending balance as of March 31, 2018 and 2017.

② Currency-related Transactions (Company Total)

(Millions of Yen)

Method of hedge accounting		As of March 31, 2017			As of March 31, 2018				
		Hedged items	Notional amount/ contract value		Fair value	Hedged items	Notional amount/ contract value		Fair value
				over 1 year				over 1 year	
Fair value hedge	Currency forward contracts								
	Sold		722,308	-	5,381		893,678	-	8,169
	U.S. dollars		633,363	-	4,763		714,098	-	2,998
	Australian dollars	Foreign-	44,558	-	(227)	Foreign-	94,489	-	2,505
	Canadian dollars	currency	24,451	-	638	currency	24,263	-	1,566
	Euro	denominated	19,935	-	206	denominated	55,872	-	928
	Others	bonds	-	-	-	bonds	4,954	-	170
	Bought		-	-	-		-	-	-
	U.S. dollars		-	-	-		-	-	-
	Australian dollars		-	-	-		-	-	-
	Canadian dollars		-	-	-		-	-	-
	Euro		-	-	-		-	-	-
	Others		-	-	-		-	-	-
	Currency options								
	Sold								
	Call options		-	-	-		-	-	-
			[-]				[-]		
	Put options		-	-	-		-	-	-
			[-]				[-]		
	Bought								
	Call options		-	-	-		-	-	-
			[-]				[-]		
Put options		-	-	-		-	-	-	
		[-]				[-]			
Currency swaps									
Others									
Sold		-	-	-		-	-	-	
		[-]				[-]			
Bought		-	-	-		-	-	-	
		[-]				[-]			
Total				5,381				8,169	

Notes:

1. The fair values of currency forward contracts are stated at theoretical prices based on TTM, WM Reuters rate, discount rate and others at balance sheet dates.
2. The fair values of currency forward contracts show gains/losses.
3. Assets and liabilities which are denominated in foreign currencies but have fixed settlement in yen under currency-related derivative transactions are reported in yen amounts in the balance sheets and those currency-related derivative transactions are excluded from the table above.

③ Stock-related Transactions (Company Total)

No ending balance as of March 31, 2018 and 2017.

④ Bond-related Transactions (Company Total)

No ending balance as of March 31, 2018 and 2017.

IV. Policy Reserves Accumulation Method and Ratio for Individual Insurance and Annuities

		As of March 31, 2017	As of March 31, 2018
Accumulation method	Policies subject to the standard policy reserves	Method prescribed by the Ministry of Finance Public Notice No.48, 1996	Method prescribed by the Ministry of Finance Public Notice No.48, 1996
	Policies not subject to the standard policy reserves	Net level premium method	Net level premium method
	Accumulation ratio (excluding contingency reserve)	100.0%	100.0%

Notes:

- The accumulation method and ratio apply to policy reserves for individual insurance and individual annuities. The table above excludes policy reserves for group insurance and group annuities because these policies are not subject to accumulation method under the Ministry of Finance Public Notice No.48, 1996.
- The accumulation ratio for policies subject to the standard policy reserves is calculated using a method prescribed by the Ministry of Finance Public Notice No.48, 1996. The accumulation ratio for policies not subject to the standard policy reserves represents the ratio for premium reserve calculated using the net level premium method and unearned premium reserve.

V. Breakdown of Allowance for Possible Loan Losses

(Millions of Yen)

	Year ended March 31, 2017	Year ended March 31, 2018	Change
Breakdown of allowance for possible loan losses			
General allowance for possible loan losses	14	17	3
Specific allowance for possible loan losses	473	376	(97)
Allowance for specified overseas loans	-	-	-
Specific allowance for possible loan losses			
Provision	5	9	4
Reversal (excluding reversal due to write-offs)	85	88	2
Net provision	(80)	(78)	1
Allowance for specified overseas loans			
Number of debtor countries	-	-	-
Amounts of credit	-	-	-
Reversal	-	-	-
Write-offs of loans	0	1	1