

Supplementary Materials for the Six Months Ended September 30, 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, 2018		As of September 30, 2018	
	Amount	Percentage	Amount	Percentage
National government bonds	1,861,871	44.7	1,837,240	42.4
Local government bonds	48,785	1.2	50,486	1.2
Corporate bonds	935,033	22.5	918,968	21.2
Public entity bonds	385,456	9.3	375,943	8.7
Domestic stocks	323,118	7.8	339,846	7.8
Foreign securities	917,147	22.0	1,110,238	25.6
Foreign bonds	690,912	16.6	902,819	20.8
Foreign stocks and other foreign securities	226,235	5.4	207,418	4.8
Other securities	75,096	1.8	76,283	1.8
Total	4,161,052	100.0	4,333,063	100.0

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

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

As of September 30, 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	68,801	160,271	238,530	379,372	763,267	2,722,819	4,333,063
National government bonds	20,840	26,152	34,053	40,945	239,751	1,475,497	1,837,240
Local government bonds	1,702	6,882	2,717	3,004	309	35,870	50,486
Corporate bonds	33,316	94,888	117,787	114,704	122,193	436,077	918,968
Domestic stocks						339,846	339,846
Foreign securities	12,940	32,203	76,294	220,717	397,947	370,134	1,110,238
Foreign bonds	200	32,203	76,294	219,681	377,714	196,724	902,819
Foreign stocks and other foreign securities	12,740	-	-	1,035	20,232	173,410	207,418
Other securities	1	144	7,677	-	3,066	65,392	76,283
Monetary claims bought	-	-	-	-	-	29,980	29,980
Negotiable certificates of deposit	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-
Total	68,801	160,271	238,530	379,372	763,267	2,752,800	4,363,044

(3) Domestic Stocks by Industry (General Account)

(Millions of Yen)

	As of March 31, 2018		As of September 30, 2018	
	Amount	Percentage	Amount	Percentage
Forestry and fisheries	40	0.0	34	0.0
Mining	-	-	-	-
Construction	4,113	1.3	4,778	1.4
Manufacturing industry				
Food products	2,549	0.8	2,450	0.7
Textiles and clothing	13	0.0	13	0.0
Pulp and paper	89	0.0	88	0.0
Chemicals	47,844	14.8	49,489	14.6
Medical supplies	659	0.2	639	0.2
Oil and coal products	-	-	-	-
Rubber products	27,037	8.4	25,554	7.5
Glass and stone products	360	0.1	857	0.3
Steel	1,372	0.4	1,496	0.4
Non-steel metals	16,536	5.1	14,160	4.2
Metal products	428	0.1	347	0.1
Machinery	6,020	1.9	6,417	1.9
Electric appliances	49,943	15.5	57,763	17.0
Transportation equipment	2,174	0.7	5,599	1.6
Precision instruments	4	0.0	383	0.1
Others	7,779	2.4	8,164	2.4
Electric and gas utilities	338	0.1	338	0.1
Transportation and Communications industries				
Ground transportation	50,890	15.7	54,419	16.0
Water transportation	2	0.0	3	0.0
Air transportation	-	-	-	-
Warehouses	1,919	0.6	1,842	0.5
Telecommunications	1,539	0.5	1,544	0.5
Commerce				
Wholesale	48,818	15.1	48,893	14.4
Retail	4,340	1.3	4,644	1.4
Financial industries				
Banks	32,905	10.2	32,885	9.7
Securities and trading companies	6,213	1.9	6,299	1.9
Insurance	410	0.1	1,945	0.6
Others	4,704	1.5	4,703	1.4
Real estate	1,284	0.4	1,321	0.4
Service	2,780	0.9	2,765	0.8
Total	323,118	100.0	339,846	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, 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.

(Millions of Yen)

As of September 30, 2018	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	(13,349)	-	-	-	(13,349)
Hedge accounting not applied	-	(1,766)	-	-	-	(1,766)
Total	-	(15,115)	-	-	-	(15,115)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 13,349 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 September 30, 2018 and as of March 31, 2018.

(iii) Currency-related Transactions (General Account)

(Millions of Yen)

	As of March 31, 2018				As of September 30, 2018			
	Notional amount/ contract value	Fair value	Gains/ losses	Notional amount/ contract value	Fair value	Gains/ losses		
								over 1 year
Over the counter								
Currency forward contracts								
Sold	964,639	-	10,013	10,013	980,219	-	(15,190)	(15,190)
U.S. dollars	784,960	-	4,843	4,843	580,733	-	(9,388)	(9,388)
Australian dollars	94,503	-	2,505	2,505	117,581	-	(504)	(504)
Canadian dollars	24,347	-	1,566	1,566	41,583	-	(929)	(929)
Euro	55,872	-	928	928	110,424	-	(2,085)	(2,085)
Others	4,954	-	170	170	129,895	-	(2,282)	(2,282)
Bought	17,976	-	(36)	(36)	39,690	-	88	88
U.S. dollars	17,976	-	(36)	(36)	33,956	-	68	68
Australian dollars	-	-	-	-	5,734	-	19	19
Canadian dollars	-	-	-	-	-	-	-	-
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-
Currency options								
Sold								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	28,276	-	43	(13)
U.S. dollars	[-]	-	-	-	[57]	-	-	-
Others	-	-	-	-	28,276	-	43	(13)
U.S. dollars	[-]	-	-	-	[57]	-	-	-
Currency swaps								
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Others	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Others	-	-	-	-	-	-	-	-
Total				9,976				(15,115)

Notes:

1. Figures in [] are option premiums.

2. Gains/losses represent the fair value for currency forward contracts and difference between option premiums and fair value for currency options.

3. Assets and liabilities which are denominated in foreign currencies but have fixed settlement amounts 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, 2018				As of September 30, 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	19,992	-	3	(179)	-	-	-	-
	[183]				[-]			
Others								
Sold	-	-	-	-	-	-	-	-
	[-]				[-]			
Bought	-	-	-	-	-	-	-	-
	[-]				[-]			
Total				(179)				-

Note: Figures in [] are option premiums.

(v) Bond-related Transactions (General Account)

No ending balance as of September 30, 2018 and as of March 31, 2018.

2. Loans (General Account)

(1) Breakdown of Loans (General Account)

(Millions of Yen)

	As of March 31, 2018	As of September 30, 2018
Policy loans	49,637	47,133
Policyholder loans	45,502	43,261
Premium loans	4,135	3,872
Industrial and consumer loans	434,532	407,286
(Loans to borrowers outside Japan)	(424)	(2,476)
Loans to corporations (Loans to domestic corporations)	429,651 (429,226)	402,777 (400,301)
Loans to government, international organizations and government-related organizations	539	503
Loans to local government and public entities	2,530	2,530
Mortgage loans	358	291
Consumer loans	1,453	1,184
Others	-	-
Total	484,169	454,419
Subordinated loans	32,424	24,479

(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, 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
As of September 30, 2018							
Floating-rate loans	7,580	5,997	9,192	1,922	479	18,000	43,172
Fixed-rate loans	75,724	130,024	57,181	45,567	36,772	18,843	364,114
Total	83,304	136,021	66,373	47,490	37,252	36,843	407,286

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

(Millions of Yen except number of borrowers)

		As of March 31, 2018		As of September 30, 2018	
			Percentage		Percentage
Large corporations	Number of borrowers	92	80.0	90	80.4
	Amount of loans	386,146	90.0	361,563	90.3
Medium-sized corporations	Number of borrowers	1	0.9	1	0.9
	Amount of loans	125	0.0	75	0.0
Small-sized corporations	Number of borrowers	22	19.1	21	18.8
	Amount of loans	42,955	10.0	38,662	9.7
Total	Number of borrowers	115	100.0	112	100.0
	Amount of loans	429,226	100.0	400,301	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, 2018		As of September 30, 2018	
	Amount	Percentage	Amount	Percentage
Domestic				
Manufacturing industry	68,855	15.8	63,148	15.5
Food products	60	0.0	30	0.0
Textiles and clothing	4,000	0.9	2,000	0.5
Wood and wood products	-	-	-	-
Pulp and paper	3,812	0.9	1,804	0.4
Printing	800	0.2	800	0.2
Chemicals	11,919	2.7	9,717	2.4
Oil and coal products	800	0.2	800	0.2
Ceramic, stone and clay products	574	0.1	557	0.1
Steel	11,000	2.5	12,003	2.9
Non-steel metals	22,024	5.1	21,623	5.3
Metal products	-	-	-	-
Machinery	7,147	1.6	7,121	1.7
Electric appliances	1,000	0.2	1,000	0.2
Transportation equipment	5,035	1.2	5,025	1.2
Other manufactured goods	683	0.2	667	0.2
Farming and forestry	-	-	-	-
Fisheries	-	-	-	-
Mining	-	-	-	-
Construction	1,696	0.4	1,529	0.4
Electric, gas, steam and water utilities	11,398	2.6	10,398	2.6
Telecommunications	3,000	0.7	1,111	0.3
Transportation and postal services	53,017	12.2	52,129	12.8
Wholesale	72,114	16.6	67,666	16.6
Retail	2,366	0.5	2,296	0.6
Financial and insurance	144,164	33.2	129,019	31.7
Real estate	23,837	5.5	24,767	6.1
Rental services	43,076	9.9	43,278	10.6
Scientific research, professional and technological services	-	-	-	-
Hospitality	218	0.1	185	0.0
Restaurant and catering	-	-	-	-
Entertainment	7,401	1.7	6,496	1.6
Education, learning support	-	-	-	-
Medical	-	-	-	-
Other services	1,150	0.3	1,306	0.3
Local public entities	-	-	-	-
Individuals	1,812	0.4	1,475	0.4
Total domestic	434,107	99.9	404,810	99.4
Foreign				
Government	-	-	-	-
Financial institutions	424	0.1	2,476	0.6
Commercial and industrial	-	-	-	-
Total foreign	424	0.1	2,476	0.6
Total	434,532	100.0	407,286	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, 2018		As of September 30, 2018	
	Amount	Percentage	Amount	Percentage
Secured loans	3,749	0.9	4,300	1.1
Loans secured by securities	3,112	0.7	3,695	0.9
Loans secured by real estate, movable assets and foundations	636	0.1	604	0.1
Loans secured by personal guarantees	-	-	-	-
Guaranteed loans	10,940	2.5	10,700	2.6
Unsecured loans	418,030	96.2	390,810	96.0
Others	1,812	0.4	1,475	0.4
Total	434,532	100.0	407,286	100.0
Subordinated loans	32,424	7.5	24,479	6.0

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, 2018		As of September 30, 2018	
	Amount	Percentage	Amount	Percentage
Foreign bonds	535,588	58.1	744,506	66.6
Foreign stocks	30	0.0	29	0.0
Cash, deposits and other assets	111,322	12.1	128,014	11.4
Subtotal	646,941	70.2	872,551	78.0

(ii) Assets Swapped into Yen (General Account)

(Millions of Yen)

	As of March 31, 2018		As of September 30, 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, 2018		As of September 30, 2018	
	Amount	Percentage	Amount	Percentage
Loans to borrowers outside Japan	-	-	1,000	0.1
Foreign bonds and other assets	274,961	29.8	244,992	21.9
Subtotal	274,961	29.8	245,992	22.0

(iv) Total (General Account)

(Millions of Yen)

	As of March 31, 2018		As of September 30, 2018	
	Amount	Percentage	Amount	Percentage
Total foreign investments	921,902	100.0	1,118,543	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, 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	100.0
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	100.0

(Millions of Yen)

	As of September 30, 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	338,273	30.5	286,377	25.8	51,896	4.7	-	-
Europe	412,811	37.2	411,787	37.1	1,024	0.1	-	-
Oceania	-	-	-	-	-	-	-	-
Asia	23	0.0	-	-	23	0.0	-	-
Latin America	250,132	22.5	95,658	8.6	154,474	13.9	2,476	100.0
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	108,996	9.8	108,996	9.8	-	-	-	-
Total	1,110,238	100.0	902,819	81.3	207,418	18.7	2,476	100.0

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 types of investments on which substantial risks exist as of the dates indicated.

(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	100.0
Total	917,147	100.0	690,912	75.3	226,235	24.7	424	100.0

(Millions of Yen)

	As of September 30, 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	334,392	30.1	286,377	25.8	48,015	4.3	-	-
Europe (sovereign bonds)	171,633	15.5	171,633	15.5	-	-	-	-
Europe (government affiliated financial institutions and corporates)	172,153	15.5	172,153	15.5	-	-	-	-
Oceania	-	-	-	-	-	-	-	-
Asia	23	0.0	-	-	23	0.0	-	-
Latin America	440	0.0	440	0.0	-	-	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	108,996	9.8	108,996	9.8	-	-	-	-
Reverse dual currency bonds	155,000	14.0	155,000	14.0	-	-	-	-
Preferred securities and others	167,597	15.1	8,217	0.7	159,380	14.4	2,476	100.0
Total	1,110,238	100.0	902,819	81.3	207,418	18.7	2,476	100.0

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, 2018		As of September 30, 2018	
	Amount	Percentage	Amount	Percentage
U.S. dollars	490,815	75.9	472,736	54.2
Australian dollars	72,042	11.1	113,950	13.1
Euro	56,167	8.7	110,856	12.7
Polish zloty	-	-	54,349	6.2
New Zealand dollars	-	-	50,128	5.7
Canadian dollars	23,104	3.6	42,299	4.8
Swedish krona	4,788	0.7	28,209	3.2
Other currencies	23	0.0	20	0.0
Total	646,941	100.0	872,551	100.0

(Reference)

The following table sets 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, 2018		As of September 30, 2018	
	Amount	Percentage	Amount	Percentage
U.S. dollars	875,324	83.0	829,278	65.9
Australian dollars	93,935	8.9	141,916	11.3
Euro	57,360	5.4	112,040	8.9
Polish zloty	-	-	54,349	4.3
New Zealand dollars	-	-	50,128	4.0
Canadian dollars	23,104	2.2	42,299	3.4
Swedish krona	4,788	0.5	28,209	2.2
Other currencies	23	0.0	20	0.0
Total	1,054,537	100.0	1,258,244	100.0

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, 2018		As of September 30, 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	27,816	(478)	28,844	1,278

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, 2018	As of September 30, 2018
	Amount	Amount
Domestic bonds	6,854	5,680
Domestic stocks	11,216	11,184
Foreign securities	9,745	11,979
Foreign bonds	2,979	4,067
Foreign stocks and other foreign securities	6,766	7,912
Other securities	-	-
Total	27,816	28,844

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 September 30, 2018 and as of March 31, 2018.

(ii) Currency-related Transactions (Separate Account)

No ending balance as of September 30, 2018 and as of March 31, 2018.

(iii) Stock-related Transactions (Separate Account)

No ending balance as of September 30, 2018 and as of March 31, 2018.

(iv) Bond-related Transactions (Separate Account)

No ending balance as of September 30, 2018 and as of March 31, 2018.

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)

(Millions of Yen)

	As of September 30, 2018		
	General account	Separate account	Total
Cash, deposits and call loans	225,163	1,096	226,260
Money held in trust	-	-	-
Domestic bonds	2,806,695	5,680	2,812,375
Domestic stocks	339,846	11,184	351,030
Foreign securities	1,110,238	11,979	1,122,218
Loans	454,419	-	454,419
Real estate	392,031	-	392,031
Total assets	5,532,740	30,136	5,562,848
Foreign currency-denominated assets	1,258,244	12,042	1,270,287

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, 2018		As of September 30, 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	27,816	(478)	28,844	1,278

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

(Millions of Yen)

	As of March 31, 2018					As of September 30, 2018				
	Book value	Fair value	Gains/losses			Book value	Fair value	Gains/losses		
				Gains	Losses				Gains	Losses
Held-to-maturity debt securities	353,761	397,636	43,874	43,900	(25)	344,174	383,662	39,488	39,534	(46)
Policy-reserve-matching bonds	2,094,251	2,397,856	303,605	313,125	(9,519)	2,081,775	2,308,825	227,050	251,095	(24,044)
Stocks of subsidiaries	-	-	-	-	-	-	-	-	-	-
Available-for-sale securities	1,563,573	1,667,178	103,604	174,341	(70,736)	1,777,847	1,896,630	118,782	181,247	(62,465)
Domestic bonds	588,848	583,152	(5,696)	8,594	(14,290)	572,632	565,438	(7,193)	7,440	(14,633)
Domestic stocks	151,964	304,117	152,153	159,772	(7,618)	159,478	319,392	159,914	167,622	(7,708)
Foreign securities	746,635	704,812	(41,823)	4,446	(46,270)	969,525	934,911	(34,614)	3,879	(38,493)
Foreign bonds	569,387	535,588	(33,799)	3,116	(36,915)	776,028	747,504	(28,523)	2,877	(31,401)
Foreign stocks and other foreign securities	177,247	169,223	(8,024)	1,329	(9,354)	193,497	187,406	(6,090)	1,001	(7,091)
Other securities	76,125	75,096	(1,028)	1,528	(2,557)	75,613	76,283	669	2,299	(1,630)
Monetary claims bought	-	-	-	-	-	597	603	5	5	-
Negotiable certificates of deposit	-	-	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-	-	-
Total	4,011,587	4,462,671	451,084	531,366	(80,282)	4,203,797	4,589,118	385,321	471,877	(86,556)
Domestic bonds	2,851,386	3,160,551	309,165	332,986	(23,821)	2,813,889	3,043,613	229,723	268,412	(38,688)
Domestic stocks	151,964	304,117	152,153	159,772	(7,618)	159,478	319,392	159,914	167,622	(7,708)
Foreign securities	901,959	889,570	(12,389)	33,880	(46,270)	1,124,840	1,117,077	(7,763)	30,730	(38,493)
Foreign bonds	724,711	720,347	(4,364)	32,551	(36,915)	931,343	929,670	(1,672)	29,728	(31,401)
Foreign stocks and other foreign securities	177,247	169,223	(8,024)	1,329	(9,354)	193,497	187,406	(6,090)	1,001	(7,091)
Other securities	76,125	75,096	(1,028)	1,528	(2,557)	75,613	76,283	669	2,299	(1,630)
Monetary claims bought	30,151	33,335	3,184	3,198	(14)	29,975	32,751	2,776	2,812	(36)
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, 2018	As of September 30, 2018
Held-to-maturity debt securities	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries	5,063	6,596
Available-for-sale securities	70,950	33,869
Unlisted domestic stocks (except over-the-counter stocks)	13,937	13,856
Unlisted foreign stocks (except over-the-counter stocks)	57,012	20,012
Unlisted foreign bonds	-	-
Others	-	-
Total	76,013	40,466

○Held-to-maturity Debt Securities

(Millions of Yen)

	As of March 31, 2018			As of September 30, 2018		
	Balance sheet amount	Fair value	Gains/losses	Balance sheet amount	Fair value	Gains/losses
Held-to-maturity debt securities with unrealized gains	349,951	393,851	43,900	339,364	378,899	39,534
Domestic bonds	164,975	176,243	11,267	156,172	166,048	9,876
Foreign securities	155,324	184,758	29,434	155,315	182,166	26,851
Monetary claims bought	29,651	32,850	3,198	27,877	30,684	2,806
Others	-	-	-	-	-	-
Held-to-maturity debt securities with unrealized losses	3,810	3,784	(25)	4,809	4,763	(46)
Domestic bonds	3,310	3,298	(11)	3,309	3,299	(10)
Foreign securities	-	-	-	-	-	-
Monetary claims bought	500	485	(14)	1,500	1,463	(36)
Others	-	-	-	-	-	-

○Policy-reserve-matching Bonds

(Millions of Yen)

	As of March 31, 2018			As of September 30, 2018		
	Balance sheet amount	Fair value	Gains/losses	Balance sheet amount	Fair value	Gains/losses
Policy-reserve-matching bonds with unrealized gains	1,952,951	2,266,076	313,125	1,534,275	1,785,371	251,095
Domestic bonds	1,952,951	2,266,076	313,125	1,534,275	1,785,371	251,095
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-
Policy-reserve-matching bonds with unrealized losses	141,299	131,779	(9,519)	547,499	523,454	(24,044)
Domestic bonds	141,299	131,779	(9,519)	547,499	523,454	(24,044)
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-

○Marketable Available-for-sale Securities

(Millions of Yen)

	As of March 31, 2018			As of September 30, 2018		
	Book value	Balance sheet amount	Gains/losses	Book value	Balance sheet amount	Gains/losses
Marketable available-for-sale securities with unrealized gains	573,583	747,925	174,341	698,921	880,168	181,247
Domestic bonds	241,008	249,602	8,594	243,417	250,857	7,440
Domestic stocks	117,759	277,532	159,772	121,103	288,726	167,622
Foreign securities	180,692	185,139	4,446	299,580	303,459	3,879
Other securities	34,122	35,651	1,528	34,321	36,621	2,299
Monetary claims bought	-	-	-	498	504	5
Negotiable certificates of deposit	-	-	-	-	-	-
Others	-	-	-	-	-	-
Marketable available-for-sale securities with unrealized losses	989,990	919,253	(70,736)	1,078,926	1,016,461	(62,465)
Domestic bonds	347,840	333,550	(14,290)	329,215	314,581	(14,633)
Domestic stocks	34,204	26,585	(7,618)	38,374	30,666	(7,708)
Foreign securities	565,942	519,672	(46,270)	669,944	631,451	(38,493)
Other securities	42,002	39,445	(2,557)	41,292	39,662	(1,630)
Monetary claims bought	-	-	-	99	99	-
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, 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.

(Millions of Yen)

As of September 30, 2018	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	(13,349)	-	-	-	(13,349)
Hedge accounting not applied	-	(1,766)	-	-	-	(1,766)
Total	-	(15,115)	-	-	-	(15,115)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 13,349 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 September 30, 2018 and as of March 31, 2018.

② Currency-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2018				As of September 30, 2018			
	Notional amount/ contract value	Fair value	Gains/ losses	Notional amount/ contract value	Fair value	Gains/ losses	Notional amount/ contract value	
								over 1 year
Over the counter								
Currency forward contracts								
Sold	70,960	-	1,844	1,844	93,762	-	(1,854)	(1,854)
U.S. dollars	70,862	-	1,844	1,844	87,877	-	(1,835)	(1,835)
Australian dollars	14	-	(0)	(0)	5,796	-	(18)	(18)
Canadian dollars	84	-	0	0	88	-	(0)	(0)
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-
Bought	17,976	-	(36)	(36)	39,690	-	88	88
U.S. dollars	17,976	-	(36)	(36)	33,956	-	68	68
Australian dollars	-	-	-	-	5,734	-	19	19
Canadian dollars	-	-	-	-	-	-	-	-
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-
Currency options								
Sold								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Currency swaps								
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Total				1,807				(1,766)

Notes:

1. Figures in [] are option premiums.

2. Gains/losses represent the fair value for currency forward contracts and difference between option premiums and fair value for currency options.

③Stock-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2018			As of September 30, 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	19,992	-	3	(179)	[-]	-	-	-
	[183]							
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	[-]	-	-	-	-
	-	-	-	-	-	-	-	-
	[-]	-	-	[-]	-	-	-	-
Total				(179)				-

Note: Figures in [] are option premiums.

④Bond-related Transactions (Company Total)

No ending balance as of September 30, 2018 and as of March 31, 2018.

(iii) Hedge Accounting Applied (Company Total)

① Interest-related Transactions (Company Total)

No ending balance as of September 30, 2018 and as of March 31, 2018.

② Currency-related Transactions (Company Total)

(Millions of Yen)

Method of hedge accounting		As of March 31, 2018				As of September 30, 2018					
		Hedged items	Notional amount/ contract value		Fair value	Gains/ losses	Hedged items	Notional amount/ contract value		Fair value	Gains/ losses
				over 1 year					over 1 year		
Fair value hedge	Currency forward contracts										
	Sold		893,678	-	8,169	8,169		886,456	-	(13,335)	(13,335)
	U.S. dollars		714,098	-	2,998	2,998		492,855	-	(7,553)	(7,553)
	Australian dollars	Foreign-currency denominated bonds	94,489	-	2,505	2,505	Foreign-currency denominated bonds	111,785	-	(485)	(485)
	Canadian dollars		24,263	-	1,566	1,566		41,495	-	(928)	(928)
	Euro		55,872	-	928	928		110,424	-	(2,085)	(2,085)
	Others		4,954	-	170	170		129,895	-	(2,282)	(2,282)
	Bought		-	-	-	-		-	-	-	-
	U.S. dollars	-	-	-	-	-	-	-	-	-	
	Australian dollars	-	-	-	-	-	-	-	-	-	
	Canadian dollars	-	-	-	-	-	-	-	-	-	
	Euro	-	-	-	-	-	-	-	-	-	
	Others	-	-	-	-	-	-	-	-	-	
	Currency options										
	Sold										
	Call options		-	-	-	-		-	-	-	-
	U.S. dollars		[-]	-	-	-		[-]	-	-	-
	Put options		-	-	-	-		-	-	-	-
	U.S. dollars		[-]	-	-	-		[-]	-	-	-
	Bought		-	-	-	-		-	-	-	-
	Call options		-	-	-	-		-	-	-	-
	U.S. dollars		[-]	-	-	-		[-]	-	-	-
Put options		-	-	-	-		28,276	-	43	(13)	
U.S. dollars		[-]	-	-	-		[57]	-	43	(13)	
Currency swaps		-	-	-	-		-	-	-	-	
Others											
Sold		-	-	-	-		-	-	-	-	
Bought		-	-	-	-		-	-	-	-	
Total					8,169					(13,349)	

Notes:

1. Figures in [] are option premiums.

2. Gains/losses represent the fair value for currency forward contracts and difference between option premiums and fair value for currency options.

3. Assets and liabilities which are denominated in foreign currencies but have fixed settlement amounts 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 September 30, 2018 and as of March 31, 2018.

④ Bond-related Transactions (Company Total)

No ending balance as of September 30, 2018 and as of March 31, 2018.

IV. Breakdown of Allowance for Possible Loan Losses

(Millions of Yen)

	As of March 31, 2018	As of September 30, 2018	Changes
Allowance for possible loan losses	394	399	5
General allowance for possible loan losses	17	49	31
Specific allowance for possible loan losses	376	350	(25)
Allowance for specified overseas loans	-	-	-

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

		As of September 30, 2017	As of September 30, 2018	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	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	Net level premium method
	Accumulation ratio (excluding contingency reserve)	100.0%	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.