

Supplementary Materials for the Fiscal Year Ended March 31, 2019

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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 March 31, 2019	
	Amount	Percentage	Amount	Percentage
National government bonds	1,861,871	44.7	1,786,946	42.2
Local government bonds	48,785	1.2	49,768	1.2
Corporate bonds	935,033	22.5	933,371	22.1
Public entity bonds	385,456	9.3	403,652	9.5
Domestic stocks	323,118	7.8	311,699	7.4
Foreign securities	917,147	22.0	1,078,849	25.5
Foreign bonds	690,912	16.6	893,733	21.1
Foreign stocks and other foreign securities	226,235	5.4	185,115	4.4
Other securities	75,096	1.8	71,411	1.7
Total	4,161,052	100.0	4,232,046	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 March 31, 2019

(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	81,141	141,383	213,413	385,035	840,936	2,570,135	4,232,046
National government bonds	15,799	30,075	27,878	47,951	327,288	1,337,952	1,786,946
Local government bonds	2,009	5,851	4,620	1,103	309	35,874	49,768
Corporate bonds	52,396	73,243	103,098	122,570	101,348	480,713	933,371
Domestic stocks						311,699	311,699
Foreign securities	10,887	29,365	73,141	213,410	409,248	342,797	1,078,849
Foreign bonds	2,760	29,365	73,141	207,040	387,727	193,698	893,733
Foreign stocks and other foreign securities	8,126	-	-	6,369	21,520	149,098	185,115
Other securities	49	2,847	4,673	-	2,742	61,098	71,411
Monetary claims bought	-	-	-	-	-	28,984	28,984
Negotiable certificates of deposit	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-
Total	81,141	141,383	213,413	385,035	840,936	2,599,120	4,261,031

(3) Domestic Stocks by Industry (General Account)

(Millions of Yen)

	As of March 31, 2018		As of March 31, 2019	
	Amount	Percentage	Amount	Percentage
Forestry and fisheries	40	0.0	31	0.0
Mining	-	-	-	-
Construction	4,113	1.3	4,775	1.5
Manufacturing industry				
Food products	2,549	0.8	2,220	0.7
Textiles and clothing	13	0.0	12	0.0
Pulp and paper	89	0.0	91	0.0
Chemicals	47,844	14.8	45,816	14.7
Medical supplies	659	0.2	607	0.2
Oil and coal products	-	-	-	-
Rubber products	27,037	8.4	22,882	7.3
Glass and stone products	360	0.1	696	0.2
Steel	1,372	0.4	1,596	0.5
Non-steel metals	16,536	5.1	12,503	4.0
Metal products	428	0.1	293	0.1
Machinery	6,020	1.9	5,325	1.7
Electric appliances	49,943	15.5	50,602	16.2
Transportation equipment	2,174	0.7	5,626	1.8
Precision instruments	4	0.0	331	0.1
Others	7,779	2.4	6,168	2.0
Electric and gas utilities	338	0.1	338	0.1
Transportation and Communications industries				
Ground transportation	50,890	15.7	52,151	16.7
Water transportation	2	0.0	3	0.0
Air transportation	-	-	-	-
Warehouses	1,919	0.6	1,712	0.5
Telecommunications	1,539	0.5	1,574	0.5
Commerce				
Wholesale	48,818	15.1	48,826	15.7
Retail	4,340	1.3	2,415	0.8
Financial industries				
Banks	32,905	10.2	29,054	9.3
Securities and trading companies	6,213	1.9	6,268	2.0
Insurance	410	0.1	1,998	0.6
Others	4,704	1.5	3,681	1.2
Real estate	1,284	0.4	1,310	0.4
Service	2,780	0.9	2,782	0.9
Total	323,118	100.0	311,699	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 March 31, 2019	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	194	-	-	-	194
Hedge accounting not applied	-	221	-	-	-	221
Total	-	416	-	-	-	416

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, gain of 194 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, 2019 and 2018.

(iii) Currency-related Transactions (General Account)

(Millions of Yen)

	As of March 31, 2018				As of March 31, 2019			
	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	964,639	-	10,013	10,013	933,571	-	382	382
U.S. dollars	784,960	-	4,843	4,843	495,008	-	(761)	(761)
Australian dollars	94,503	-	2,505	2,505	136,216	-	18	18
Canadian dollars	24,347	-	1,566	1,566	23,706	-	165	165
Euro	55,872	-	928	928	111,845	-	269	269
Others	4,954	-	170	170	166,793	-	691	691
Bought	17,976	-	(36)	(36)	44,140	-	185	185
U.S. dollars	17,976	-	(36)	(36)	28,973	-	148	148
Australian dollars	-	-	-	-	-	-	-	-
Canadian dollars	-	-	-	-	-	-	-	-
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	15,166	-	36	36
Currency options								
Sold								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	124,015	-	198	(151)
U.S. dollars	[-]	-	-	-	[349]	-	198	(151)
Currency swaps								
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Total				9,976				416

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 March 31, 2019			
	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 March 31, 2019 and 2018.

2. Loans (General Account)

(1) Breakdown of Loans (General Account)

(Millions of Yen)

	As of March 31, 2018	As of March 31, 2019
Policy loans	49,637	44,272
Policyholder loans	45,502	40,659
Premium loans	4,135	3,612
Industrial and consumer loans	434,532	382,531
(Loans to borrowers outside Japan)	(424)	(2,442)
Loans to corporations (Loans to domestic corporations)	429,651 (429,226)	378,396 (375,953)
Loans to government, international organizations and government-related organizations	539	439
Loans to local government and public entities	2,530	2,530
Mortgage loans	358	232
Consumer loans	1,453	934
Others	-	-
Total	484,169	426,804

(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 March 31, 2019							
Floating-rate loans	4,681	6,322	6,260	2,293	164	18,057	37,779
Fixed-rate loans	69,864	112,893	68,114	48,283	27,408	18,186	344,752
Total	74,546	119,216	74,375	50,577	27,572	36,243	382,531

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

(Millions of Yen except number of borrowers)

		As of March 31, 2018		As of March 31, 2019	
			Percentage		Percentage
Large corporations	Number of borrowers	92	80.0	83	79.0
	Amount of loans	386,146	90.0	340,447	90.6
Medium-sized corporations	Number of borrowers	1	0.9	1	1.0
	Amount of loans	125	0.0	25	0.0
Small-sized corporations	Number of borrowers	22	19.1	21	20.0
	Amount of loans	42,955	10.0	35,481	9.4
Total	Number of borrowers	115	100.0	105	100.0
	Amount of loans	429,226	100.0	375,953	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 March 31, 2019	
	Amount	Percentage	Amount	Percentage
Domestic				
Manufacturing industry	68,855	15.8	53,092	13.9
Food products	60	0.0	300	0.1
Textiles and clothing	4,000	0.9	-	-
Wood and wood products	-	-	-	-
Pulp and paper	3,812	0.9	1,800	0.5
Printing	800	0.2	800	0.2
Chemicals	11,919	2.7	7,729	2.0
Oil and coal products	800	0.2	800	0.2
Ceramic, stone and clay products	574	0.1	540	0.1
Steel	11,000	2.5	12,003	3.1
Non-steel metals	22,024	5.1	20,214	5.3
Metal products	-	-	-	-
Machinery	7,147	1.6	7,139	1.9
Electric appliances	1,000	0.2	1,000	0.3
Transportation equipment	5,035	1.2	15	0.0
Other manufactured goods	683	0.2	750	0.2
Farming and forestry	-	-	-	-
Fisheries	-	-	-	-
Mining	-	-	-	-
Construction	1,696	0.4	1,180	0.3
Electric, gas, steam and water utilities	11,398	2.6	8,577	2.2
Telecommunications	3,000	0.7	1,111	0.3
Transportation and postal services	53,017	12.2	41,649	10.9
Wholesale	72,114	16.6	67,310	17.6
Retail	2,366	0.5	1,226	0.3
Financial and insurance	144,164	33.2	130,902	34.2
Real estate	23,837	5.5	22,647	5.9
Rental services	43,076	9.9	42,861	11.2
Scientific research, professional and technological services	-	-	-	-
Hospitality	218	0.1	153	0.0
Restaurant and catering	-	-	-	-
Entertainment	7,401	1.7	7,060	1.8
Education, learning support	-	-	-	-
Medical	-	-	-	-
Other services	1,150	0.3	1,150	0.3
Local public entities	-	-	-	-
Individuals	1,812	0.4	1,166	0.3
Total domestic	434,107	99.9	380,088	99.4
Foreign				
Government	-	-	-	-
Financial institutions	424	0.1	2,442	0.6
Commercial and industrial	-	-	-	-
Total foreign	424	0.1	2,442	0.6
Total	434,532	100.0	382,531	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 March 31, 2019	
	Amount	Percentage	Amount	Percentage
Secured loans	3,749	0.9	4,361	1.1
Loans secured by securities	3,112	0.7	3,610	0.9
Loans secured by real estate, movable assets and foundations	636	0.1	750	0.2
Loans secured by personal guarantees	-	-	-	-
Guaranteed loans	10,940	2.5	10,063	2.6
Unsecured loans	418,030	96.2	366,940	95.9
Others	1,812	0.4	1,166	0.3
Total	434,532	100.0	382,531	100.0
Subordinated loans	32,424	7.5	23,446	6.1

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 March 31, 2019	
	Amount	Percentage	Amount	Percentage
Foreign bonds	535,588	58.1	730,543	67.1
Foreign stocks	30	0.0	28	0.0
Cash, deposits and other assets	111,322	12.1	124,453	11.4
Subtotal	646,941	70.2	855,025	78.5

(ii) Assets Swapped into Yen (General Account)

(Millions of Yen)

	As of March 31, 2018		As of March 31, 2019	
	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 March 31, 2019	
	Amount	Percentage	Amount	Percentage
Loans to borrowers outside Japan	-	-	1,000	0.1
Foreign bonds and other assets	274,961	29.8	232,487	21.4
Subtotal	274,961	29.8	233,487	21.5

(iv) Total (General Account)

(Millions of Yen)

	As of March 31, 2018		As of March 31, 2019	
	Amount	Percentage	Amount	Percentage
Total foreign investments	921,902	100.0	1,088,513	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
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

(Millions of Yen)

	As of March 31, 2019							
	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	306,836	28.4	267,236	24.8	39,600	3.7	-	-
Europe	443,892	41.1	438,223	40.6	5,669	0.5	-	-
Oceania	-	-	-	-	-	-	-	-
Asia	23	0.0	-	-	23	0.0	-	-
Latin America	235,497	21.8	95,674	8.9	139,822	13.0	2,442	100
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	92,598	8.6	92,598	8.6	-	-	-	-
Total	1,078,849	100.0	893,733	82.8	185,115	17.2	2,442	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, 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 March 31, 2019							
	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	301,305	27.9	267,236	24.8	34,068	3.2	-	-
Europe (sovereign bonds)	198,674	18.4	198,674	18.4	-	-	-	-
Europe (government affiliated financial institutions and corporates)	171,548	15.9	171,548	15.9	-	-	-	-
Oceania	-	-	-	-	-	-	-	-
Asia	23	0.0	-	-	23	0.0	-	-
Latin America	445	0.0	445	0.0	-	-	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	92,598	8.6	92,598	8.6	-	-	-	-
Reverse dual currency bonds	155,000	14.4	155,000	14.4	-	-	-	-
Preferred securities and others	159,253	14.8	8,229	0.8	151,023	14.0	2,442	100.0
Total	1,078,849	100.0	893,733	82.8	185,115	17.2	2,442	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 March 31, 2019	
	Amount	Percentage	Amount	Percentage
U.S. dollars	490,815	75.9	408,300	47.8
Australian dollars	72,042	11.1	121,331	14.2
Euro	56,167	8.7	113,121	13.2
Polish zloty	-	-	83,881	9.8
New Zealand dollars	-	-	58,802	6.9
Canadian dollars	23,104	3.6	42,126	4.9
Swedish krona	4,788	0.7	27,439	3.2
Other currencies	23	0.0	21	0.0
Total	646,941	100.0	855,025	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, 2018		As of March 31, 2019	
	Amount	Percentage	Amount	Percentage
U.S. dollars	875,324	83.0	735,852	60.7
Australian dollars	93,935	8.9	149,714	12.4
Euro	57,360	5.4	114,296	9.4
Polish zloty	-	-	83,881	6.9
New Zealand dollars	-	-	58,802	4.9
Canadian dollars	23,104	2.2	42,126	3.5
Swedish krona	4,788	0.5	27,439	2.3
Other currencies	23	0.0	21	0.0
Total	1,054,537	100.0	1,212,135	100.0

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

(Millions of Yen)

	As of March 31, 2018	As of March 31, 2019
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, 2018		As of March 31, 2019	
	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)	25,410	(194)

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 March 31, 2019
	Amount	Amount
Domestic bonds	6,854	5,326
Domestic stocks	11,216	9,265
Foreign securities	9,745	10,819
Foreign bonds	2,979	4,032
Foreign stocks and other foreign securities	6,766	6,786
Other securities	-	-
Total	27,816	25,410

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

(Millions of Yen)

As of March 31, 2018	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	-	-	-	-	-
Hedge accounting not applied	-	-	-	-	-	-
Total	-	-	-	-	-	-

(Millions of Yen)

As of March 31, 2019	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	-	-	-	-	-
Hedge accounting not applied	-	(0)	-	-	-	(0)
Total	-	(0)	-	-	-	(0)

Note:

Gains/losses on derivative financial instruments with hedge accounting not applied are reported in the statements of income.

(ii) Interest-related Transactions (Separate Account)

No ending balance as of March 31, 2019 and 2018.

(iii) Currency-related Transactions (Separate Account)

(Millions of Yen)

	As of March 31, 2018				As of March 31, 2019			
	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	-	-	-	-	0	-	(0)	(0)
Swedish krona	-	-	-	-	0	-	(0)	(0)
Total				-				(0)

Note:

Gains/losses represent the fair value for currency forward contracts.

(iv) Stock-related Transactions (Separate Account)

No ending balance as of March 31, 2019 and 2018.

(v) Bond-related Transactions (Separate Account)

No ending balance as of March 31, 2019 and 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)

(Asset composition of general account and separate account)

(Millions of Yen)

	As of March 31, 2019		
	General account	Separate account	Total
Cash, deposits and call loans	174,143	1,958	176,102
Money held in trust	-	-	-
Domestic bonds	2,770,086	5,326	2,775,412
Domestic stocks	311,699	9,265	320,964
Foreign securities	1,078,849	10,819	1,089,669
Loans	426,804	-	426,804
Real estate	383,194	-	383,194
Total assets	5,328,808	27,560	5,356,358
Foreign currency-denominated assets	1,212,135	10,878	1,223,013

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 March 31, 2019	
	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)	25,410	(194)

(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 March 31, 2019				
	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)	344,812	391,680	46,867	46,872	(5)
Policy-reserve-matching bonds	2,094,251	2,397,856	303,605	313,125	(9,519)	2,074,484	2,407,849	333,364	335,418	(2,053)
Stocks of subsidiaries	-	-	-	-	-	-	-	-	-	-
Available-for-sale securities	1,563,573	1,667,178	103,604	174,341	(70,736)	1,682,582	1,811,255	128,673	175,552	(46,878)
Domestic bonds	588,848	583,152	(5,696)	8,594	(14,290)	530,817	534,228	3,410	10,624	(7,213)
Domestic stocks	151,964	304,117	152,153	159,772	(7,618)	160,295	291,232	130,937	142,919	(11,982)
Foreign securities	746,635	704,812	(41,823)	4,446	(46,270)	916,943	913,737	(3,205)	21,317	(24,523)
Foreign bonds	569,387	535,588	(33,799)	3,116	(36,915)	736,455	738,633	2,177	20,629	(18,452)
Foreign stocks and other foreign securities	177,247	169,223	(8,024)	1,329	(9,354)	180,487	175,104	(5,383)	688	(6,071)
Other securities	76,125	75,096	(1,028)	1,528	(2,557)	73,912	71,411	(2,501)	657	(3,159)
Monetary claims bought	-	-	-	-	-	613	645	32	32	-
Negotiable certificates of deposit	-	-	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-	-	-
Total	4,011,587	4,462,671	451,084	531,366	(80,282)	4,101,879	4,610,785	508,906	557,843	(48,937)
Domestic bonds	2,851,386	3,160,551	309,165	332,986	(23,821)	2,766,675	3,114,133	347,458	356,731	(9,272)
Domestic stocks	151,964	304,117	152,153	159,772	(7,618)	160,295	291,232	130,937	142,919	(11,982)
Foreign securities	901,959	889,570	(12,389)	33,880	(46,270)	1,072,043	1,101,869	29,826	54,349	(24,523)
Foreign bonds	724,711	720,347	(4,364)	32,551	(36,915)	891,556	926,765	35,209	53,661	(18,452)
Foreign stocks and other foreign securities	177,247	169,223	(8,024)	1,329	(9,354)	180,487	175,104	(5,383)	688	(6,071)
Other securities	76,125	75,096	(1,028)	1,528	(2,557)	73,912	71,411	(2,501)	657	(3,159)
Monetary claims bought	30,151	33,335	3,184	3,198	(14)	28,952	32,137	3,185	3,185	-
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 March 31, 2019
Held-to-maturity debt securities	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries	5,063	6,649
Available-for-sale securities	70,950	23,829
Unlisted domestic stocks (except over-the-counter stocks)	13,937	13,817
Unlisted foreign stocks (except over-the-counter stocks)	57,012	10,012
Unlisted foreign bonds	-	-
Others	-	-
Total	76,013	30,479

○Held-to-maturity Debt Securities

(Millions of Yen)

	As of March 31, 2018			As of March 31, 2019		
	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	341,503	388,376	46,872
Domestic bonds	164,975	176,243	11,267	158,064	168,752	10,687
Foreign securities	155,324	184,758	29,434	155,100	188,131	33,031
Monetary claims bought	29,651	32,850	3,198	28,339	31,492	3,153
Others	-	-	-	-	-	-
Held-to-maturity debt securities with unrealized losses	3,810	3,784	(25)	3,309	3,303	(5)
Domestic bonds	3,310	3,298	(11)	3,309	3,303	(5)
Foreign securities	-	-	-	-	-	-
Monetary claims bought	500	485	(14)	-	-	-
Others	-	-	-	-	-	-

○Policy-reserve-matching Bonds

(Millions of Yen)

	As of March 31, 2018			As of March 31, 2019		
	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	2,007,121	2,342,540	335,418
Domestic bonds	1,952,951	2,266,076	313,125	2,007,121	2,342,540	335,418
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-
Policy-reserve-matching bonds with unrealized losses	141,299	131,779	(9,519)	67,362	65,308	(2,053)
Domestic bonds	141,299	131,779	(9,519)	67,362	65,308	(2,053)
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-

○Marketable Available-for-sale Securities

(Millions of Yen)

	As of March 31, 2018			As of March 31, 2019		
	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	955,292	1,130,844	175,552
Domestic bonds	241,008	249,602	8,594	298,951	309,575	10,624
Domestic stocks	117,759	277,532	159,772	108,481	251,401	142,919
Foreign securities	180,692	185,139	4,446	530,783	552,101	21,317
Other securities	34,122	35,651	1,528	16,463	17,121	657
Monetary claims bought	-	-	-	613	645	32
Negotiable certificates of deposit	-	-	-	-	-	-
Others	-	-	-	-	-	-
Marketable available-for-sale securities with unrealized losses	989,990	919,253	(70,736)	727,289	680,411	(46,878)
Domestic bonds	347,840	333,550	(14,290)	231,866	224,652	(7,213)
Domestic stocks	34,204	26,585	(7,618)	51,814	39,831	(11,982)
Foreign securities	565,942	519,672	(46,270)	386,160	361,636	(24,523)
Other securities	42,002	39,445	(2,557)	57,449	54,290	(3,159)
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, 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 March 31, 2019	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	194	-	-	-	194
Hedge accounting not applied	-	221	-	-	-	221
Total	-	416	-	-	-	416

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, gain of 194 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, 2019 and 2018.

② Currency-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2018				As of March 31, 2019			
	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	70,960	-	1,844	1,844	83,495	-	36	36
U.S. dollars	70,862	-	1,844	1,844	83,398	-	37	37
Australian dollars	14	-	(0)	(0)	13	-	(0)	(0)
Canadian dollars	84	-	0	0	83	-	(0)	(0)
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	0	-	(0)	(0)
Bought	17,976	-	(36)	(36)	44,140	-	185	185
U.S. dollars	17,976	-	(36)	(36)	28,973	-	148	148
Australian dollars	-	-	-	-	-	-	-	-
Canadian dollars	-	-	-	-	-	-	-	-
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	15,166	-	36	36
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				221

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 Stock-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2018			As of March 31, 2019				
	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.

④ Bond-related Transactions (Company Total)

No ending balance as of March 31, 2019 and 2018.

(iii) Hedge Accounting Applied (Company Total)

① Interest-related Transactions (Company Total)

No ending balance as of March 31, 2019 and 2018.

② Currency-related Transactions (Company Total)

(Millions of Yen)

Method of hedge accounting		As of March 31, 2018					As of March 31, 2019				
		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		850,075	-	346	346
	U.S. dollars		714,098	-	2,998	2,998		411,610	-	(799)	(799)
	Australian dollars	Foreign-currency denominated bonds	94,489	-	2,505	2,505	Foreign-currency denominated bonds	136,203	-	18	18
	Canadian dollars		24,263	-	1,566	1,566		23,622	-	166	166
	Euro		55,872	-	928	928		111,845	-	269	269
	Others		4,954	-	170	170		166,793	-	691	691
	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		-	-	-	-		124,015	-	198	(151)
	U.S. dollars		[-]	-	-	-		[349]	-	198	(151)
	Currency swaps		-	-	-	-		-	-	-	-
	Others		-	-	-	-		-	-	-	-
	Sold		-	-	-	-		-	-	-	-
Bought		[-]	-	-	-		[-]	-	-	-	
Total					8,169					194	

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 March 31, 2019 and 2018.

④ Bond-related Transactions (Company Total)

No ending balance as of March 31, 2019 and 2018.

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

		As of March 31, 2018	As of March 31, 2019
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, 2018	Year ended March 31, 2019	Change
Breakdown of allowance for possible loan losses			
General allowance for possible loan losses	17	48	30
Specific allowance for possible loan losses	376	327	(48)
Allowance for specified overseas loans	-	-	-
Specific allowance for possible loan losses			
Provision	9	11	1
Reversal (excluding reversal due to write-offs)	88	56	(32)
Net provision	(78)	(44)	33
Allowance for specified overseas loans			
Number of debtor countries	-	-	-
Amounts of credit	-	-	-
Reversal	-	-	-
Write-offs of loans	1	0	(1)