
Supplementary Materials
For the Fiscal Year Ended March 31, 2018

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1. General Account

(1) Proprietary Trading Securities

1) Breakdown of Proprietary Trading Securities

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

2) Proceeds on Sales of Proprietary Trading Securities

No items to report for the fiscal year ended March 31, 2018, or for the fiscal year ended March 31, 2017.

(2) Securities

1) Breakdown of Investments in Securities

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Domestic bonds	223,813	41.6	224,601	43.3
National government bonds	194,561	36.2	192,586	37.1
Local government bonds	8,815	1.6	9,568	1.8
Corporate bonds	20,436	3.8	22,446	4.3
[public entity bonds]	[8,107]	[1.5]	[9,201]	[1.8]
Domestic stocks	93,588	17.4	86,952	16.8
Foreign securities	193,710	36.0	188,550	36.3
Foreign bonds	144,335	26.9	143,794	27.7
Foreign stocks and other securities	49,375	9.2	44,756	8.6
Other securities	26,330	4.9	18,610	3.6
Total	537,443	100.0	518,715	100.0

2) Breakdown of Securities by Maturity Dates

(100 Million Yen)

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

	As of March 31, 2017						Over 10 years (including securities with no fixed maturity)	Total
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years			
Securities	10,037	20,621	23,200	25,325	67,378	372,151	518,715	
National government bonds	3,188	4,841	7,913	11,414	33,587	131,641	192,586	
Local government bonds	542	2,152	70	183	904	5,714	9,568	
Corporate bonds	2,055	3,566	1,116	1,647	3,069	10,990	22,446	
Domestic stocks						86,952	86,952	
Foreign securities	3,776	8,630	12,630	11,166	21,291	131,055	188,550	
Foreign bonds	3,767	8,384	12,267	10,884	20,691	87,799	143,794	
Foreign stocks and other securities	9	246	362	281	600	43,255	44,756	
Other securities	474	1,429	1,469	914	8,524	5,797	18,610	
Monetary receivables purchased	359	—	76	78	200	2,547	3,262	
Negotiable certificates of deposit	6,976	—	—	—	—	—	6,976	
Total	17,373	20,621	23,277	25,403	67,579	374,699	528,954	

3) Breakdown of Local Government Bonds by Region

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Hokkaido	22	0.2	22	0.2
Tohoku	—	—	1	0.0
Kanto	5,270	59.8	5,458	57.0
Chubu	2,057	23.3	2,161	22.6
Kinki	217	2.5	217	2.3
Chugoku	97	1.1	98	1.0
Shikoku	—	—	—	—
Kyushu	989	11.2	991	10.4
Others	159	1.8	616	6.4
Total	8,815	100.0	9,568	100.0

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

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

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
AAA	18,004	10.4	16,900	9.6
AA	112,869	65.0	118,765	67.6
A	23,905	13.8	24,854	14.1
BBB	16,269	9.4	12,146	6.9
Less than or equal to BB	108	0.1	146	0.1
Nonrated	2,428	1.4	2,997	1.7
Total	173,587	100.0	175,809	100.0

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

(The amount of Japanese government bonds is ¥19,456.1 billion and ¥19,258.6 billion as of March 31, 2018 and 2017, respectively.)

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

5) Breakdown of Stocks Held by Industry

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Fishery, agriculture, and forestry	39	0.0	44	0.1
Mining	15	0.0	13	0.0
Construction	1,657	1.8	1,437	1.7
Manufacturing:				
Food	3,274	3.5	3,280	3.8
Textiles and apparel	1,303	1.4	1,224	1.4
Pulp and paper	292	0.3	258	0.3
Chemicals	9,541	10.2	8,547	9.8
Pharmaceuticals	7,725	8.3	7,371	8.5
Oil and coal products	281	0.3	242	0.3
Rubber products	988	1.1	982	1.1
Glass and ceramic products	891	1.0	864	1.0
Iron and steel	1,378	1.5	1,428	1.6
Nonferrous metals	873	0.9	854	1.0
Metal products	448	0.5	474	0.5
Machinery	5,976	6.4	5,317	6.1
Electric appliances	11,574	12.4	9,876	11.4
Transportation equipment	14,018	15.0	13,093	15.1
Precision instruments	1,199	1.3	1,143	1.3
Other products	1,018	1.1	1,003	1.2
Electric power and gas	3,455	3.7	3,617	4.2
Transportation, information, and communication:				
Land transportation	5,380	5.7	5,340	6.1
Marine transportation	72	0.1	88	0.1
Air transportation	139	0.1	117	0.1
Warehousing and harbor transportation services	105	0.1	94	0.1
Information and communication	2,474	2.6	2,176	2.5
Commerce:				
Wholesale trade	3,260	3.5	2,832	3.3
Retail trade	2,827	3.0	2,401	2.8
Finance and insurance:				
Banking	5,436	5.8	5,435	6.3
Securities and trading	792	0.8	581	0.7
Insurance	4,389	4.7	4,424	5.1
Other financial services	558	0.6	486	0.6
Real estate	467	0.5	422	0.5
Services	1,728	1.8	1,473	1.7
Total	93,588	100.0	86,952	100.0

(3) Loans

1) Breakdown of Loans

(100 Million Yen)

	As of March 31, 2018	As of March 31, 2017
Policy loans:	6,190	6,547
Premium loans	430	466
Policyholder loans	5,760	6,080
Industrial and consumer loans:	68,492	70,948
Corporate loans:	50,961	53,034
Corporate loans - domestic	49,310	51,815
Corporate loans - international	1,651	1,219
Loans to national, international, government-affiliated organizations, and public entities:	4,765	4,488
Loans to domestic organizations and entities	4,442	4,124
Loans to international organizations and entities	323	364
Housing loans	7,986	7,927
Consumer loans	3,930	4,226
Other loans	849	1,270
Total	74,683	77,495
Loans to nonresidents	1,974	1,583

2) Breakdown of Loans to Domestic Companies by Company Size

(100 Million Yen, %)

		As of March 31, 2018		As of March 31, 2017	
		Amount	%	Amount	%
Large companies	Number of borrowers	845	37.0	889	35.5
	Amount of loans	42,955	87.1	45,233	87.3
Medium-sized companies	Number of borrowers	312	13.7	347	13.9
	Amount of loans	724	1.5	758	1.5
Small companies	Number of borrowers	1,127	49.3	1,268	50.6
	Amount of loans	5,629	11.4	5,823	11.2
Total loans to domestic companies	Number of borrowers	2,284	100.0	2,504	100.0
	Total amount of loans	49,310	100.0	51,815	100.0

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

Company size classifications are as below:

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

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

3) Breakdown of Industrial and Consumer Loans by Industry

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Domestic:				
Manufacturing:	11,152	16.3	12,959	18.3
Food	1,021	1.5	1,044	1.5
Textiles and apparel	222	0.3	336	0.5
Wood and wood products	24	0.0	26	0.0
Pulp and paper	591	0.9	727	1.0
Printing	158	0.2	177	0.3
Chemicals	1,821	2.7	2,535	3.6
Oil and coal products	799	1.2	726	1.0
Ceramics, soil, and stones	426	0.6	425	0.6
Iron and steel	1,805	2.6	1,966	2.8
Nonferrous metals	183	0.3	191	0.3
Metal products	87	0.1	144	0.2
General purpose, production, and operational machines	1,244	1.8	1,366	1.9
Electric appliances	943	1.4	1,214	1.7
Transportation equipment	1,574	2.3	1,763	2.5
Other manufacturing products	245	0.4	310	0.4
Agriculture and forestry	—	—	—	—
Fishery	—	—	20	0.0
Mining and quarrying of stone and gravel	45	0.1	50	0.1
Construction	321	0.5	352	0.5
Electric power, gas, heat supply, and waterworks	12,081	17.6	11,592	16.3
Information and communication	1,512	2.2	1,549	2.2
Transportation and courier	6,470	9.4	6,608	9.3
Wholesale trade	8,030	11.7	8,627	12.2
Retail trade	547	0.8	574	0.8
Financing and insurance	5,185	7.6	5,623	7.9
Real estate	4,337	6.3	4,155	5.9
Goods rental and leasing	2,554	3.7	2,476	3.5
Academic research and specialized and technical services	18	0.0	16	0.0
Hospitality services	230	0.3	153	0.2
Food and drink services	31	0.0	32	0.0
Lifestyle and entertainment	429	0.6	646	0.9
Education and learning support	15	0.0	17	0.0
Medical treatment and welfare	12	0.0	12	0.0
Other services	111	0.2	155	0.2
Local public entities	1,510	2.2	1,586	2.2
Individuals (residential, consumption, local taxes, and others)	11,916	17.4	12,155	17.1
Total	66,518	97.1	69,364	97.8
Overseas:				
Government and public entities	323	0.5	364	0.5
Financial institutions	142	0.2	100	0.1
Commerce and industry (and others)	1,508	2.2	1,119	1.6
Total	1,974	2.9	1,583	2.2
Total loans	68,492	100.0	70,948	100.0

4) Breakdown of Industrial and Consumer Loans by Collateral

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Secured loans:	324	0.5	364	0.5
Loans secured by securities	81	0.1	90	0.1
Loans secured by real estate, movable assets, and foundations	169	0.2	184	0.3
Loans secured by personal guarantees	73	0.1	89	0.1
Guarantee loans	1,868	2.7	1,759	2.5
Fiduciary loans	54,383	79.4	56,669	79.9
Other loans	11,916	17.4	12,154	17.1
Industrial and consumer loans	68,492	100.0	70,948	100.0
Subordinated loans	2,096	3.1	2,651	3.7

5) Breakdown of Loans to Domestic Companies by Region

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Hokkaido	660	1.3	653	1.3
Tohoku	1,240	2.5	1,206	2.3
Kanto	32,968	66.9	33,709	65.1
Chubu	4,192	8.5	4,653	9.0
Kinki	6,899	14.0	8,230	15.9
Chugoku	1,150	2.3	1,138	2.2
Shikoku	693	1.4	703	1.4
Kyushu	1,504	3.1	1,519	2.9
Total	49,310	100.0	51,815	100.0

Notes: 1. Excludes personal loans, loans to nonresidents, and policy loans.

2. Regional classifications are based on the location of the headquarters of borrowers.

6) Breakdown of Industrial and Consumer Loans by Maturity Dates

(100 Million Yen)

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

	As of March 31, 2017						
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including loans with no fixed maturity)	Total
Fixed-rate loans	9,478	12,805	11,012	7,866	8,613	16,470	66,247
Variable-rate loans	587	946	1,166	596	429	974	4,700
Total loans	10,065	13,752	12,178	8,463	9,042	17,445	70,948

(4) Overseas Loans and Investments

1) Breakdown of Overseas Loans and Investments by Asset Composition

- Foreign currency-denominated assets

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Foreign bonds	140,903	68.4	139,010	71.0
Foreign stocks	9,349	4.5	8,177	4.2
Cash, deposits, and others	29,905	14.5	23,174	11.8
Subtotal	180,158	87.5	170,361	87.0

- Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Foreign bonds	—	—	—	—
Cash, deposits, and others	2,909	1.4	2,484	1.3
Subtotal	2,909	1.4	2,484	1.3

- Japanese yen-denominated assets

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Loans to nonresidents	550	0.3	588	0.3
Foreign bonds and other assets	22,354	10.9	22,480	11.5
Subtotal	22,904	11.1	23,069	11.8

- Total

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
Overseas loans and investments	205,972	100.0	195,915	100.0

Note: Foreign currency-denominated assets with fixed yen value are recorded under assets on the balance sheets at the fixed yen value that was determined at settlement with foreign exchange forward contracts.

2) Composition of Foreign Currency-Denominated Assets by Currency

(100 Million Yen, %)

	As of March 31, 2018		As of March 31, 2017	
	Amount	%	Amount	%
U.S. dollar	102,429	56.9	105,147	61.7
Euro	47,739	26.5	36,015	21.1
British Pound	14,015	7.8	13,797	8.1
Australian dollar	7,485	4.2	6,548	3.8
Canadian dollar	3,062	1.7	4,271	2.5
Indian rupee	1,381	0.8	1,362	0.8
Others	4,044	2.2	3,218	1.9
Total	180,158	100.0	170,361	100.0

Note: The six currencies are broken down and shown by rank in terms of their outstanding balance as of March 31, 2018.

3) Composition of Overseas Loans and Investments by Geographical Area

(100 Million Yen, %)

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

	As of March 31, 2017							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks and other securities			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	89,361	47.4	84,093	58.5	5,267	11.8	1,020	64.4
Europe	52,880	28.0	47,147	32.8	5,732	12.8	300	18.9
Oceania	7,210	3.8	5,389	3.7	1,821	4.1	—	—
Asia	5,837	3.1	2,618	1.8	3,218	7.2	34	2.2
Central and South America	31,241	16.6	2,526	1.8	28,715	64.2	88	5.6
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International organizations	2,019	1.1	2,019	1.4	—	—	140	8.8
Total	188,550	100.0	143,794	100.0	44,756	100.0	1,583	100.0

Note: Applies only to foreign securities and loans to nonresidents among overseas investments.

(5) Information on Derivative Transactions

[Qualitative information on derivative transactions]

(1) Transaction details

The following are derivative transactions that the Company uses:

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

(2) Policy

Given its goal of achieving efficient asset management, the Company mainly uses derivatives for the purpose of controlling investment risks.

(3) Purpose

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

(4) Risk details

The derivative transactions the Company conducts involve market risks (fluctuations in interest rates, currency exchange rates, stock prices, etc.) and credit risks (transaction partner's inability to fulfill obligations due to bankruptcy, etc.). The Company recognizes market risks as limited given that derivative transactions are mainly for the purpose of controlling investment risks. In terms of credit risks, the Company's transactions are through domestic and foreign financial instrument exchanges or with transaction counterparties with high credit ratings; thus, the risk of unfulfilled obligations remains low.

(5) Risk management system

The Company established a system that maintains transaction limits for derivative transactions based on the purpose and type of the transaction. In addition, this system incorporates front-office controls, whereby the back office confirms transaction details with external documentations. Furthermore, the system is designed such that the state of market risks is monitored and analyzed quantitatively, and information on the amount of risk, as well as on positions and the status of profits and loss, is reported periodically to the Investment Risk Management Committee.

(6) Supplementary explanation regarding quantitative information

a) Supplementary explanation regarding notional amount (amount of contracts)

The notional amounts for swap transactions and contract amounts for options transactions are nominal values related to interest conversions, etc., and are not meant to indicate a level of risk amount.

The credit risk of derivative transactions refers to latent costs required to restore a market position in the event a transaction partner defaults. The Company calculates this risk using the current exposure method.

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

(100 Million Yen)

	As of March 31, 2018		As of March 31, 2017	
	Notional principal (contract amount)	Credit risk estimate	Notional principal (contract amount)	Credit risk estimate
Interest rate swaps	5,910	190	3,540	122
Currency swaps	13,745	1,333	13,472	1,484
Foreign exchange forward contracts	96,342	2,797	95,480	2,353
Equity forward contracts	1,399	166	2,766	179
Equity options (purchase)	3	1	2	1
Currency options (purchase)	—	—	—	—
Other derivative financial instruments	—	—	—	—
Total	117,401	4,488	115,261	4,140

Note: Excludes currency-related derivatives corresponding to debts and credits denominated in foreign currencies.

b) Supplementary explanation regarding fair value calculations

[Futures and other market transactions]

Liquidation value or closing market price on the balance sheet date

[Equity option transactions]

Mainly liquidation value or closing market price on the balance sheet date, or valuations obtained from external information vendors

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

Mainly valuations obtained from external information vendors

c) Supplementary explanation regarding transaction gains and losses

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

For example, foreign exchange forward contract and currency option transactions are used mainly to hedge fluctuations in foreign currency exchange rates; it is thus necessary to measure profits combined with foreign bonds, stocks, and other foreign currency spot assets.

(7) Hedge accounting method

The Company mainly applies the following hedge accounting methods: The exceptional accounting treatment (“*Tokurei-shori*”) for interest rate swaps is applied to hedge the cash flow volatility of certain loans denominated in Japanese yen and certain loans denominated in foreign currencies; deferred hedge accounting for interest rate swaps is applied to hedge the interest rate fluctuation exposures on certain insurance policies, based on the Industry Audit Committee Report No. 26, “Accounting and Auditing Treatments related to Application of Accounting for Financial Instruments in the Insurance Industry,” issued by the Japanese Institute of Certified Public Accountants; deferred hedge accounting and designated hedge accounting (“*Furiate-shori*”) for currency swaps are applied to hedge the cash flow volatility caused by foreign exchange rate fluctuations on certain foreign currency-denominated bonds, certain foreign currency-denominated loans, and foreign currency-denominated subordinated corporate bonds issued by the Company; fair value hedge accounting for foreign exchange forward contracts are applied to hedge the price fluctuation exposures related to foreign exchange rate fluctuations on certain foreign currency-denominated bonds and other instruments; and fair value hedge accounting for equity forward contracts is applied to hedge the price fluctuation exposures on certain domestic stocks. Effectiveness of hedging activities is mainly evaluated by performing a ratio analysis of fair value movement comparisons based on the hedging instruments and hedged items taken, which is in accordance with the Company’s internal risk management policies.

[Quantitative information (General Account)] (Combined Total with and without Hedge Accounting Applied)

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

(100 Million Yen)

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

		As of March 31, 2017					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
Hedge accounting applied		(38)	50	(648)	—	—	(637)
Hedge accounting not applied		—	62	(67)	—	—	(4)
Total		(38)	112	(715)	—	—	(641)

Note: Net gains/losses from application of fair value hedges included in net gains/losses of hedge accounting applied (currency-related: gains of ¥172.2 billion, equity-related: gains of ¥2.8 billion as of March 31, 2018; currency-related: gains of ¥91.7 billion, equity-related: losses of ¥64.8 billion as of March 31, 2017), and net gains/losses of hedge accounting not applied are recorded on the statements of income.

2. Interest rate-related

(100 Million Yen)

		As of March 31, 2018				As of March 31, 2017			
		Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:									
Interest rate swaps									
Receive fixed interest rate/ pay variable interest rate		5,900	5,900	25	25	3,540	3,540	(38)	(38)
Pay fixed interest rate/ receive variable interest rate		10	10	0	0	—	—	—	—
Total					25				(38)

Note: Net gains/losses represent the fair value.

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

		As of March 31, 2018						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	40	60	—	5,800	5,900
	Average fixed interest rate to receive	—	—	(0.05)	(0.02)	—	0.69	0.68
	Average variable interest rate to pay	—	—	(0.00)	(0.00)	—	0.01	0.01
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	10	—	10
	Average fixed interest rate to pay	—	—	—	—	0.25	—	0.25
	Average variable interest rate to receive	—	—	—	—	0.01	—	0.01

		As of March 31, 2017						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	40	60	—	3,440	3,540
	Average fixed interest rate to receive	—	—	(0.05)	(0.02)	—	0.70	0.68
	Average variable interest rate to pay	—	—	0.03	0.03	—	0.04	0.04
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to pay	—	—	—	—	—	—	—
	Average variable interest rate to receive	—	—	—	—	—	—	—

3. Currency-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. dollar	46,154	54	1,051	1,051	54,377	—	427	427
Euro	36,262	—	384	384	27,275	—	223	223
Subtotal including others	97,389	54	1,751	1,751	96,296	—	921	921
Purchased:								
U.S. dollar	524	—	0	0	77	—	0	0
Euro	0	—	(0)	(0)	—	—	—	—
British pound	156	—	(1)	(1)	—	—	—	—
Subtotal including others	705	—	(0)	(0)	104	—	0	0
Currency options:								
Sold:								
Call options:								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Currency swaps:								
US\$ paid / ¥ received	4,992	4,660	(325)	(325)	5,323	4,956	(834)	(834)
€ paid / ¥ received	4,699	4,481	(635)	(635)	4,712	4,660	(212)	(212)
¥ paid / A\$ received	2,723	2,723	(4)	(4)	2,104	2,104	53	53
Subtotal	13,745	13,196	(845)	(845)	13,472	13,052	(809)	(809)
Total				905				112

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

2. Net gains/losses represent the fair value for forward transactions and swap transactions and the difference between the option premiums and fair value for options transactions.

4. Equity-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Equity index futures:								
Sold	106	—	(1)	(1)	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	6,650 [133]	214 [15]	78	(55)	2,548 [116]	567 [40]	51	(65)
Over the counter:								
Equity forward contracts:								
Sold	1,438	—	27	27	2,146	—	(651)	(651)
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	3 [0]	2 [0]	1	1	2 [0]	2 [0]	1	0
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(28)				(715)

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

2. Net gains/losses represent the fair value for futures and forward transactions and the difference between the option premiums and fair value for options transactions.

5. Bond-related

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

6. Others

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

2. Separate Account for Individual Variable Insurance

(1) Net Valuation Gains/Losses on Trading Securities

(100 Million Yen)

	As of March 31, 2018		As of March 31, 2017	
	Balance sheet amount	Valuation gains/losses included in profit and loss	Balance sheet amount	Valuation gains/losses included in profit and loss
Trading securities	988	(11)	1,039	55

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

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

(100 Million Yen)

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

	As of March 31, 2017					
	Interest rate-related	Currency-related	Equity-related	Bond-related	Others	Total
Hedge accounting applied	—	—	—	—	—	—
Hedge accounting not applied	—	0	0	0	—	0
Total	—	0	0	0	—	0

Note: The net gains/losses without hedge accounting applied are recorded on the statements of income.

2. Interest rate-related

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

3. Currency-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	52	—	(0)	(0)	26	—	(0)	(0)
Euro	61	—	0	0	34	—	0	0
Subtotal	141	—	0	0	76	—	0	0
Purchased:								
U.S. Dollar	74	—	0	0	43	—	(0)	(0)
Euro	40	—	(0)	(0)	27	—	(0)	(0)
Subtotal	143	—	0	0	80	—	(0)	(0)
Total				0				0

Note: Net gains/losses represent the fair value.

4. Equity-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Equity index futures:								
Sold	—	—	—	—	22	—	0	0
Purchased	12	—	(0)	(0)	15	—	0	0
Total				(0)				0

Note: Net gains/losses represent the fair value.

5. Bond-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Yen-denominated bond futures:								
Sold	19	—	0	0	21	—	0	0
Purchased	—	—	—	—	—	—	—	—
Foreign currency-denominated bond futures:								
Sold	—	—	—	—	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Total				0				0

Note: Net gains/losses represent the fair value.

6. Others

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

3. Company Total of General Accounts and Separate Accounts

(1) Asset Structure (Company Total)

(100 Million Yen)

	As of March 31, 2018	
		General account
Cash, deposits, and call loans	13,056	10,634
Receivables under resale agreements	—	—
Monetary receivables purchased	2,782	2,782
Proprietary trading securities	—	—
Assets held in trust	104	104
Domestic bonds	228,152	223,813
Domestic stocks	95,216	93,588
Foreign securities	196,619	193,710
Loans	74,683	74,683
Real estate	16,073	16,073
Total	664,726	651,785
Foreign currency-denominated assets	183,461	180,158

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

(100 Million Yen)

	As of March 31, 2018		As of March 31, 2017	
	Balance sheet amount	Valuation gains/losses included in profit and loss	Balance sheet amount	Valuation gains/losses included in profit and loss
Trading securities	9,682	(58)	11,563	94

Notes: 1. Balance sheet amounts of assets held in trust included in trading securities and valuation gains/losses included in profit and loss include net gains/losses on derivative transactions.

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

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

(100 Million Yen)

	As of March 31, 2018					As of March 31, 2017				
	Book value	Fair value	Net gains/losses	Net gains/losses		Book value	Fair value	Net gains/losses	Net gains/losses	
				Gains	Losses				Gains	Losses
Policy-reserve-matching bonds	195,283	232,296	37,013	37,072	(59)	196,592	233,314	36,721	36,823	(101)
Held-to-maturity debt securities	—	—	—	—	—	—	—	—	—	—
Investments in subsidiaries and affiliates	640	1,695	1,055	1,055	—	142	875	733	733	—
Available-for-sale securities:	264,467	331,872	67,404	71,298	(3,893)	253,308	316,587	63,279	67,020	(3,741)
Domestic bonds	29,458	31,406	1,947	2,004	(56)	29,547	31,428	1,881	1,945	(64)
Domestic stocks	41,660	89,654	47,993	48,881	(887)	40,273	83,215	42,942	43,879	(937)
Foreign securities:	166,001	181,594	15,592	18,438	(2,846)	159,325	176,343	17,018	19,524	(2,506)
Foreign bonds	134,692	143,863	9,171	11,756	(2,585)	132,366	143,245	10,878	13,214	(2,336)
Foreign stocks and other securities	31,309	37,730	6,421	6,681	(260)	26,958	33,098	6,140	6,310	(169)
Other securities	23,681	25,553	1,872	1,973	(100)	16,794	18,231	1,436	1,669	(232)
Monetary receivables purchased	390	388	(1)	0	(2)	391	392	0	0	(0)
Negotiable certificates of deposit	3,275	3,275	0	0	(0)	6,976	6,976	0	0	(0)
Total	460,391	565,864	105,473	109,426	(3,953)	450,043	550,777	100,734	104,577	(3,842)
Domestic bonds	221,865	260,700	38,835	38,941	(106)	222,720	261,025	38,304	38,470	(166)
Domestic stocks	41,660	89,654	47,993	48,881	(887)	40,273	83,215	42,942	43,879	(937)
Foreign securities:	167,115	183,771	16,655	19,511	(2,855)	160,008	177,781	17,773	20,279	(2,506)
Foreign bonds	135,175	144,354	9,179	11,774	(2,595)	132,916	143,816	10,899	13,235	(2,336)
Foreign stocks and other securities	31,940	39,416	7,476	7,737	(260)	27,091	33,965	6,873	7,043	(169)
Other securities	23,690	25,562	1,872	1,973	(100)	16,803	18,240	1,436	1,669	(232)
Monetary receivables purchased	2,784	2,900	116	118	(2)	3,261	3,539	277	277	(0)
Negotiable certificates of deposit	3,275	3,275	0	0	(0)	6,976	6,976	0	0	(0)

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

- Book value of securities without fair value

(100 Million Yen)

	As of March 31, 2018	As of March 31, 2017
Policy-reserve-matching bonds	—	—
Held-to-maturity debt securities:	—	—
Unlisted foreign bonds	—	—
Others	—	—
Investments in subsidiaries and affiliates	8,954	8,234
Available-for-sale securities:	6,695	7,243
Unlisted domestic stocks (excluding over-the-counter stocks)	549	551
Unlisted foreign stocks (excluding over-the-counter stocks)	3,170	4,282
Unlisted foreign bonds	—	—
Others	2,975	2,410
Total	15,649	15,478

Note: Of securities without fair value, the net gains (losses) on foreign exchange valuation of assets denominated in foreign currencies were as follows:
¥7.5 billion and ¥46.7 billion as of March 31, 2018 and 2017, respectively.

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

(100 Million Yen)

	As of March 31, 2018					As of March 31, 2017				
	Balance sheet amount	Fair value	Net gains/losses		Balance sheet amount	Fair value	Net gains/losses			
			Gains	Losses			Gains	Losses		
Assets held in trust	104	104	—	—	33	33	—	—		

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

- Assets Held in Trust for Investment

(100 Million Yen)

	As of March 31, 2018		As of March 31, 2017	
	Balance sheet amount	Valuation gains (losses) included in profit and loss	Balance sheet amount	Valuation gains (losses) included in profit and loss
Assets held in trust for investment	104	(32)	33	(19)

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

- Assets Held in Trust Classified as Policy-Reserve-Matching, Held-to-Maturity, and others
No ending balance as of March 31, 2018 or 2017.

(5) Information on Derivative Transactions (Company Total)

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

(100 Million Yen)

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

		As of March 31, 2017					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
	Hedge accounting applied	(38)	50	(648)	—	—	(637)
	Hedge accounting not applied	—	80	(66)	0	—	13
Total		(38)	130	(715)	0	—	(623)

Note: Net gains/losses from application of fair value hedges included in net gains/losses of hedge accounting applied (currency-related: gains of ¥172.2 billion, equity-related: gains of ¥2.8 billion as of March 31, 2018; currency-related: gains of ¥91.7 billion, equity-related: losses of ¥64.8 billion as of March 31, 2017), and net gains/losses of hedge accounting not applied are recorded on the statements of income.

2. Items without hedge accounting applied

a. Interest rate-related

(100 Million Yen)

		As of March 31, 2018				As of March 31, 2017			
		Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:									
	Interest rate swaps								
	Receive fixed interest rate/ pay variable interest rate	30	30	0	0	—	—	—	—
	Pay fixed interest rate/ receive variable interest rate	10	10	0	0	—	—	—	—
Total					0				—

Note: Net gains/losses represent the fair value.

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

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

		As of March 31, 2017						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to receive	—	—	—	—	—	—	—
	Average variable interest rate to pay	—	—	—	—	—	—	—
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to pay	—	—	—	—	—	—	—
	Average variable interest rate to receive	—	—	—	—	—	—	—

b. Currency related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. dollar	1,900	54	15	15	1,149	—	16	16
Euro	706	—	1	1	481	—	3	3
Australian dollar	412	—	12	12	213	—	4	4
British pound	520	—	(0)	(0)	184	—	1	1
Subtotal including others	3,645	54	28	28	2,112	—	25	25
Purchased:								
U.S. dollar	959	—	1	1	318	—	(0)	(0)
Euro	244	—	(0)	(0)	195	—	(1)	(1)
British pound	194	—	(1)	(1)	21	—	(0)	(0)
Subtotal including others	1,545	—	0	0	609	—	(2)	(2)
Currency options:								
Sold:								
Call								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Currency swaps:								
US\$ paid / ¥ received	—	—	—	—	—	—	—	—
€ paid / ¥ received	—	—	—	—	—	—	—	—
¥ paid / A\$ received	2,723	2,723	(4)	(4)	2,104	2,104	53	53
Subtotal	2,864	2,864	(1)	(1)	2,246	2,246	57	57
Total				27				80

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

2. Net gains/losses represent the fair value for forward transactions and swap transactions and the difference between the option premiums and fair value for options transactions.

c. Equity-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Equity index futures:								
Sold	281	—	0	0	238	—	1	1
Purchased	111	—	(4)	(4)	217	—	(1)	(1)
Equity index options:								
Sold								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	6,650 [133]	214 [15]	78	(55)	2,548 [116]	567 [40]	51	(65)
Over-the-counter:								
Equity forward contracts:								
Sold	—	—	(1)	(1)	—	—	(2)	(2)
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	3 [0]	2 [0]	1	1	2 [0]	2 [0]	1	0
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(59)				(66)

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

2. Net gains/losses represent the fair value for futures and forward transactions and the difference between the option premiums and fair value for options transactions.

d. Bond-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Yen-denominated bond futures:								
Sold	150	—	0	0	219	—	0	0
Purchased	—	—	—	—	—	—	—	—
Foreign currency-denominated bond futures:								
Sold	—	—	—	—	—	—	—	—
Purchased	896	—	11	11	—	—	—	—
Total				11				0

Note: Net gains/losses represent the fair value.

e. Others

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

3. Items with hedge accounting applied

a. Interest rate-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:								
Deferred hedge accounting (major hedged item: insurance liabilities):								
Interest rate swaps								
Receive fixed interest rate/pay variable interest rate	5,770	5,770	25	25	3,440	3,440	(37)	(37)
Pay fixed interest rate/receive variable interest rate	—	—	—	—	—	—	—	—
Deferred hedge accounting (major hedged item: loans):								
Interest rate swaps								
Receive fixed interest rate/pay variable interest rate	100	100	(0)	(0)	100	100	(0)	(0)
Pay fixed interest rate/receive variable interest rate	—	—	—	—	—	—	—	—
Total				24				(38)

Note: Net gains/losses represent the fair value.

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

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

		As of March 31, 2017						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	40	60	—	3,440	3,540
	Average fixed interest rate to receive	—	—	(0.05)	(0.02)	—	0.70	0.68
	Average variable interest rate to pay	—	—	0.03	0.03	—	0.04	0.04
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to pay	—	—	—	—	—	—	—
	Average variable interest rate to receive	—	—	—	—	—	—	—

b. Currency-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:								
Fair value hedge accounting (major hedged item: bonds denominated in foreign currencies):								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	44,763	—	1,034	1,034	54,057	—	422	422
Euro	36,109	—	383	383	27,227	—	222	222
Subtotal including others	95,301	—	1,722	1,722	95,928	—	917	917
Purchased:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency options:								
Sold:								
Call								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—

b. Currency-related (Continued)

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Deferred hedge accounting (major hedged item: bonds denominated in foreign currencies):								
Currency swaps:								
US\$ paid / ¥ received	4,992	4,660	(325)	(325)	5,323	4,956	(834)	(834)
€ paid / ¥ received	4,699	4,481	(635)	(635)	4,712	4,660	(212)	(212)
£ paid / ¥ received	1,189	1,189	117	117	1,189	1,189	180	180
Subtotal	10,881	10,332	(844)	(844)	11,225	10,806	(866)	(866)
Total				878				50

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

2. Net gains/losses represent the fair value for forward transactions and swap transactions and the difference between the option premiums and fair value for options transactions.

c. Equity-related

(100 Million Yen)

	As of March 31, 2018				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Fair value hedge accounting (major hedged item: domestic stocks):								
Equity forward contracts:								
Sold:	1,438	—	28	28	2,146	—	(648)	(648)
Purchased:	—	—	—	—	—	—	—	—
Total				28				(648)

Note: Net gains/losses represent the fair value.

d. Bond-related

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

e. Others

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