

Supplementary Materials for the Fiscal Year Ended March 31, 2018
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1. Securities (General Account)		
(1) Breakdown of Securities	-----	P. 2
(2) Securities by Contractual Maturity Date	-----	P. 2
(3) Domestic Stocks by Industry	-----	P. 3
2. Loans (General Account)		
(1) Loans by Contractual Maturity Date	-----	P. 4
(2) Loans to Domestic Companies by Company Size	-----	P. 4
(3) Loans by Collateral Type	-----	P. 4
(4) Loans by Industry	-----	P. 5
3. Foreign Investments (General Account)		
(1) Breakdown of Investment by Asset Category	-----	P. 6
(2) Foreign Currency-Denominated Assets by Currency	-----	P. 6
(3) Investments by Region	-----	P. 7
4. Fair Value Information on Derivative Transactions (General Account)		
(1) Gains and losses on derivatives	-----	P. 8
(2) Fair value information (Hedge-Accounting-Not-Applied)	-----	P. 8
(3) Fair value information (Hedge-Accounting-Applied)	-----	P. 11

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1. Securities (General Account)

(1) Breakdown of Securities

(millions of yen)

	As of March 31, 2017		As of March 31, 2018	
	Carrying amount	%	Carrying amount	%
National government bonds	13,967,855	47.1	13,887,258	46.1
Local government bonds	109,098	0.4	119,575	0.4
Corporate bonds	1,975,300	6.7	1,906,605	6.3
Public entity bonds	445,919	1.5	399,483	1.3
Domestic stocks	3,474,743	11.7	3,696,766	12.3
Foreign securities	9,512,246	32.1	9,942,625	33.0
Foreign bonds	8,260,182	27.9	8,520,524	28.3
Foreign stocks and other securities	1,252,063	4.2	1,422,100	4.7
Other securities	620,006	2.1	543,845	1.8
Total	29,659,250	100.0	30,096,677	100.0

(2) Securities by Contractual Maturity Date

(millions of yen)

	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2017							
Securities	520,493	1,344,770	1,352,622	1,079,153	2,897,918	22,464,291	29,659,250
National government bonds	36,262	346,870	152,306	297,985	910,335	12,224,094	13,967,855
Local government bonds	3,627	6,794	30,515	4,381	21,582	42,196	109,098
Corporate bonds	162,816	224,979	216,739	142,690	394,343	833,731	1,975,300
Domestic stocks	-	-	-	-	-	3,474,743	3,474,743
Foreign securities	315,351	671,420	907,718	602,022	1,514,610	5,501,122	9,512,246
Foreign bonds	311,838	666,258	906,513	583,178	1,494,081	4,298,312	8,260,182
Foreign stocks and other securities	3,513	5,162	1,204	18,844	20,529	1,202,809	1,252,063
Other securities	2,434	94,704	45,342	32,074	57,046	388,403	620,006
Monetary claims bought	3,066	2,077	541	2,576	-	183,951	192,213
Certificates of deposit	49,998	-	-	-	-	-	49,998
Others	-	-	-	-	-	50,191	50,191
As of March 31, 2018							
Securities	633,072	1,339,683	1,099,213	1,291,978	3,370,154	22,362,575	30,096,677
National government bonds	178,397	275,514	77,149	380,021	1,135,715	11,840,458	13,887,258
Local government bonds	4,926	26,098	4,150	5,734	20,076	58,589	119,575
Corporate bonds	87,277	232,202	166,433	143,435	331,788	945,468	1,906,605
Domestic stocks	-	-	-	-	-	3,696,766	3,696,766
Foreign securities	316,437	773,639	798,759	739,477	1,795,454	5,518,856	9,942,625
Foreign bonds	311,734	772,340	789,199	724,955	1,759,192	4,163,101	8,520,524
Foreign stocks and other securities	4,702	1,299	9,560	14,521	36,261	1,355,755	1,422,100
Other securities	46,033	32,227	52,720	23,309	87,118	302,435	543,845
Monetary claims bought	2,013	-	3,060	-	-	186,034	191,108
Certificates of deposit	49,995	-	-	-	-	-	49,995
Others	-	-	-	-	-	59,348	59,348

Note: The table above includes assets which are treated as securities in accordance with the "Accounting Standard for Financial Instruments" (Accounting Standards Board of Japan (ASBJ) Statement No.10).

(3) Domestic Stocks by Industry

(millions of yen)

	As of March 31, 2017		As of March 31, 2018	
	Carrying amount	%	Carrying amount	%
Forestry and fisheries	242	0.0	1,291	0.0
Mining	200	0.0	200	0.0
Construction	108,340	3.1	123,115	3.3
Manufacturing industries				
Food products	224,692	6.5	228,596	6.2
Textiles and clothing	31,442	0.9	34,907	0.9
Pulp and paper	3,419	0.1	3,772	0.1
Chemicals	182,076	5.2	208,605	5.6
Medical supplies	55,602	1.6	67,519	1.8
Oil and coal products	4,633	0.1	6,386	0.2
Rubber products	25,804	0.7	28,554	0.8
Glass and stone products	119,314	3.4	113,081	3.1
Steel	62,363	1.8	58,817	1.6
Non-steel metals	17,929	0.5	19,063	0.5
Metal products	46,294	1.3	45,837	1.2
Machinery	204,880	5.9	247,753	6.7
Electric appliances	553,055	15.9	671,531	18.2
Transportation vehicles	219,540	6.3	219,804	5.9
Precision instruments	106,092	3.1	140,598	3.8
Others	79,704	2.3	68,856	1.9
Electric and gas utilities	102,152	2.9	103,212	2.8
Transportation and communications industries				
Ground transportation	319,236	9.2	323,356	8.7
Water transportation	55	0.0	52	0.0
Air transportation	3,209	0.1	6,313	0.2
Warehouses	4,642	0.1	5,150	0.1
Telecommunications	92,337	2.7	100,913	2.7
Commerce				
Wholesale	140,751	4.1	154,385	4.2
Retail	112,405	3.2	131,832	3.6
Financial industries				
Banks	416,199	12.0	290,914	7.9
Security and trading companies	5,378	0.2	1,307	0.0
Insurance	21,657	0.6	21,774	0.6
Other	24,712	0.7	26,629	0.7
Real estate	20,947	0.6	19,779	0.5
Service	165,429	4.8	222,847	6.0
Total	3,474,743	100.0	3,696,766	100.0

Note: Industry categories above are based on classification by Securities Identification Code Committee.

2. Loans (General Account)

(1) Loans by Contractual Maturity Dates

(millions of yen)

	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2017							
Floating-rate loans	4,165	20,402	20,115	6,500	6,390	68,094	125,669
Fixed-rate loans	269,345	347,924	338,646	370,821	407,408	416,206	2,150,352
Total	273,511	368,326	358,761	377,321	413,799	484,300	2,276,021
As of March 31, 2018							
Floating-rate loans	7,762	5,560	35,559	10,311	6,731	74,601	140,526
Fixed-rate loans	321,793	282,068	384,969	350,956	345,141	378,520	2,063,449
Total	329,555	287,629	420,528	361,268	351,872	453,122	2,203,976

(2) Loans to Domestic Companies by Company Size

(millions of yen except number of borrowers)

		As of March 31, 2017		As of March 31, 2018	
			%		%
Large corporations	Number of borrowers	225	67.4	223	67.6
	Amount of loans	1,667,247	84.9	1,604,877	84.9
Medium-sized corporations	Number of borrowers	11	3.3	9	2.7
	Amount of loans	12,083	0.6	3,908	0.2
Small-sized corporations	Number of borrowers	98	29.3	98	29.7
	Amount of loans	284,440	14.5	281,689	14.9
Total	Number of borrowers	334	100.0	330	100.0
	Amount of loans	1,963,771	100.0	1,890,475	100.0

Note: 1. Categorization by company size is based on the following 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 corporations include all other corporations.

2. Number of borrowers does not equal the number of loan transactions.

(3) Loans by Collateral Type

(millions of yen)

	As of March 31, 2017		As of March 31, 2018	
	Carrying amount	%	Carrying amount	%
Secured loans	3,667	0.2	10,993	0.5
Stocks and other securities	2,338	0.1	9,644	0.4
Real and personal estate	1,301	0.1	1,152	0.1
Others	27	0.0	196	0.0
Guarantees	83,113	3.7	63,820	2.9
Unsecured loans	2,188,565	96.2	2,128,719	96.6
Others	675	0.0	442	0.0
Total loans	2,276,021	100.0	2,203,976	100.0
Subordinated loans	302,800	13.3	286,364	13.0

Note: Policy loans are excluded.

(4) Loans by Industry

(millions of yen)

	As of March 31, 2017		As of March 31, 2018	
	Carrying amount	%	Carrying amount	%
Domestic				
Manufacturing industries	357,511	15.7	335,034	15.2
Foodstuffs and beverages	36,782	1.6	42,666	1.9
Textile products	2,025	0.1	2,873	0.1
Lumber and wood products	500	0.0	200	0.0
Pulp, paper and paper products	19,876	0.9	10,596	0.5
Printing	13,775	0.6	12,538	0.6
Chemical and allied products	21,774	1.0	19,776	0.9
Petroleum refining	18,070	0.8	12,260	0.6
Ceramic, stone and clay products	29,157	1.3	29,338	1.3
Iron and steel	82,300	3.6	68,000	3.1
Non-ferrous metals and products	6,803	0.3	6,258	0.3
Fabricated metal products	611	0.0	504	0.0
General-purpose and production- and business-oriented machinery	36,756	1.6	35,078	1.6
Electrical machinery equipment and supplies	72,858	3.2	69,678	3.2
Transportation equipment	11,976	0.5	15,811	0.7
Miscellaneous manufacturing industries	4,244	0.2	9,452	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	10,054	0.4	10,212	0.5
Electricity, gas, heat supply and water	377,353	16.6	459,096	20.8
Information and communications	55,673	2.4	60,566	2.7
Transport and postal activities	250,411	11.0	248,850	11.3
Wholesale trade	466,615	20.5	398,969	18.1
Retail trade	11,226	0.5	11,137	0.5
Finance and insurance	444,127	19.5	368,454	16.7
Real estate	119,709	5.3	120,239	5.5
Goods rental and leasing	107,851	4.7	104,476	4.7
Scientific research, professional and technical services	954	0.0	844	0.0
Accommodations	-	-	-	-
Eating and drinking services	-	-	-	-
Living-related and personal services and amusement services	3,163	0.1	3,805	0.2
Education, learning support	-	-	-	-
Medical, health care and welfare	150	0.0	150	0.0
Other services	3,100	0.1	3,690	0.2
Local governments	26,169	1.1	23,809	1.1
Individuals	675	0.0	442	0.0
Others	266	0.0	200	0.0
Total domestic	2,235,013	98.2	2,149,978	97.5
Foreign				
Governments	2,700	0.1	-	-
Financial institutions	11,544	0.5	11,544	0.5
Commercial and industrial	26,763	1.2	42,453	1.9
Total foreign	41,008	1.8	53,998	2.5
Total	2,276,021	100.0	2,203,976	100.0

Note: 1. Policy loans are excluded.

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

3. Foreign Investments (General Account)

(1) Breakdown of Investment by Asset Category

A. Assets denominated in foreign currency

(millions of yen)

	As of March 31, 2017		As of March 31, 2018	
	Carrying amount	%	Carrying amount	%
Foreign bonds	7,503,550	72.5	7,670,095	70.3
Foreign stocks	675,410	6.5	854,472	7.8
Cash, cash equivalents and other assets	228,808	2.2	413,569	3.8
Sub-total	8,407,769	81.2	8,938,137	82.0

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2017		As of March 31, 2018	
	Carrying amount	%	Carrying amount	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	354,058	3.4	301,575	2.8
Sub-total	354,058	3.4	301,575	2.8

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2017		As of March 31, 2018	
	Carrying amount	%	Carrying amount	%
Loans to borrowers outside Japan	22,666	0.2	36,545	0.3
Foreign bonds and others	1,569,179	15.2	1,627,922	14.9
Sub-total	1,591,846	15.4	1,664,467	15.3

D. Total

(millions of yen)

	As of March 31, 2017		As of March 31, 2018	
	Carrying amount	%	Carrying amount	%
Foreign investments	10,353,674	100.0	10,904,181	100.0

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) Foreign Currency-Denominated Assets by Currency

(millions of yen)

	As of March 31, 2017		As of March 31, 2018	
	Carrying amount	%	Carrying amount	%
U.S. dollar	4,673,054	55.6	4,665,738	52.2
Euro	1,721,716	20.5	2,236,863	25.0
Australian dollar	679,085	8.1	655,013	7.3
British pound	254,239	3.0	269,558	3.0
New Zealand dollar	200,635	2.4	208,633	2.3
Canadian dollar	238,371	2.8	207,727	2.3
Polish zloty	147,097	1.7	192,438	2.2
Total (including others not listed above)	8,407,769	100.0	8,938,137	100.0

(3) Investments by Region

(millions of yen)

	Foreign securities						Loans to borrowers located outside Japan	
			Bonds		Stocks and other securities			
	Carrying amount	%	Carrying amount	%	Carrying amount	%	Carrying amount	%
As of March 31, 2017								
North America	4,109,374	43.2	3,840,644	46.5	268,729	21.5	10,263	25.0
Europe	2,665,186	28.0	2,461,926	29.8	203,260	16.2	10,369	25.3
Oceania	837,203	8.8	794,624	9.6	42,579	3.4	5,000	12.2
Asia	216,677	2.3	109,851	1.3	106,826	8.5	1,500	3.7
Latin America	1,504,340	15.8	874,219	10.6	630,121	50.3	11,175	27.3
Middle East	-	-	-	-	-	-	-	-
Africa	23,089	0.2	22,543	0.3	546	0.0	-	-
International organizations	156,373	1.6	156,373	1.9	-	-	2,700	6.6
Total	9,512,246	100.0	8,260,182	100.0	1,252,063	100.0	41,008	100.0
As of March 31, 2018								
North America	4,019,420	40.4	3,644,056	42.8	375,364	26.4	9,731	18.0
Europe	3,168,884	31.9	2,936,942	34.5	231,941	16.3	11,112	20.6
Oceania	814,234	8.2	775,313	9.1	38,921	2.7	5,000	9.3
Asia	255,259	2.6	121,359	1.4	133,899	9.4	2,130	3.9
Latin America	1,493,860	15.0	852,399	10.0	641,461	45.1	26,024	48.2
Middle East	18,126	0.2	18,126	0.2	-	-	-	-
Africa	21,610	0.2	21,099	0.2	511	0.0	-	-
International organizations	151,228	1.5	151,228	1.8	-	-	-	-
Total	9,942,625	100.0	8,520,524	100.0	1,422,100	100.0	53,998	100.0

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

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

(1) Gains and losses on derivatives (Hedge-Accounting-Applied and Not-Applied)

(millions of yen)

	As of March 31, 2017						As of March 31, 2018					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(23,531)	(136,742)	1,246	(717)	-	(159,745)	(12,843)	178,877	(24)	-	-	166,008
Hedge accounting not applied	(14,517)	(11,690)	(2,678)	763	554	(27,569)	(8,379)	(5,452)	(968)	(453)	639	(14,613)
Total	(38,049)	(148,433)	(1,432)	46	554	(187,314)	(21,223)	173,424	(993)	(453)	639	151,394

Note: Regarding the table above, following figures are reported in the statements of earnings:

As of March 31, 2017: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 140,284 million yen, and stock-related, gain of 1,246 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 27,569 million yen), totaling loss of 166,608 million yen.

As of March 31, 2018: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 162,282 million yen, and stock-related, loss of 24 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 14,613 million yen), totaling gain of 147,643 million yen.

(2) Fair value information (Hedge-Accounting-Not-Applied)

① Interest-related transactions

(millions of yen)

	As of March 31, 2017				As of March 31, 2018			
	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Over-the-counter transactions								
Yen interest rate swaps								
Receipts fixed, payments floating	170	-	1	1	121,000	121,000	986	986
Receipts floating, payments fixed	44,100	44,100	71	71	61,000	34,000	(2)	(2)
Yen interest rate swaption								
Sold								
Receipts fixed, payments floating	-	-	-	-	10,000	-	-	-
	[-]	[-]	-	-	[19]	[-]	19	(0)
Receipts floating, payments fixed	350,000	-	-	-	10,000	-	-	-
	[1,672]	[-]	67	1,604	[39]	[-]	0	38
Bought								
Receipts floating, payments fixed	1,150,000	855,000	-	-	1,130,000	705,000	-	-
	[18,214]	[14,947]	2,019	(16,194)	[11,670]	[4,579]	2,268	(9,401)
Total				(14,517)				(8,379)

Note: 1. Figures in [] are option premiums which are included in the balance sheets.

2. Fair value for swaps, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".

(Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
As of March 31, 2017							
Notional amount (receipts fixed, payments floating)	170	-	-	-	-	-	170
Average fixed rate (receipt)	1.23	-	-	-	-	-	1.23
Average floating rate (payment)	0.03	-	-	-	-	-	0.03
Notional amount (receipts floating, payments fixed)	-	43,000	-	-	-	1,100	44,100
Average fixed rate (payment)	-	(0.13)	-	-	-	1.08	(0.10)
Average floating rate (receipt)	-	0.01	-	-	-	0.03	0.01
Total	170	43,000	-	-	-	1,100	44,270
As of March 31, 2018							
Notional amount (receipts fixed, payments floating)	-	-	-	-	21,000	100,000	121,000
Average fixed rate (receipt)	-	-	-	-	0.25	0.67	0.60
Average floating rate (payment)	-	-	-	-	0.02	(0.00)	0.00
Notional amount (receipts floating, payments fixed)	27,000	16,000	10,000	-	-	8,000	61,000
Average fixed rate (payment)	(0.13)	(0.14)	0.09	-	-	0.82	0.03
Average floating rate (receipt)	0.01	0.00	0.02	-	-	0.01	0.01
Total	27,000	16,000	10,000	-	21,000	108,000	182,000

② Currency-related transactions

(millions of yen)

	As of March 31, 2017			As of March 31, 2018		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	918,930	(13,729)	(13,729)	2,486,021	19,645	19,645
U.S. dollar	387,025	(6,038)	(6,038)	1,185,073	1,876	1,876
Euro	272,761	(4,075)	(4,075)	739,523	9,606	9,606
Australian dollar	73,766	(3,146)	(3,146)	260,895	6,061	6,061
Canadian dollar	33,681	(122)	(122)	81,880	803	803
British pound	21,983	205	205	29,672	308	308
Others	129,711	(552)	(552)	188,975	989	989
Bought	998,303	6,000	6,000	2,390,220	(29,000)	(29,000)
U.S. dollar	576,403	4,135	4,135	1,131,508	(7,486)	(7,486)
Euro	329,726	(520)	(520)	805,963	(17,312)	(17,312)
Australian dollar	16,946	524	524	207,906	(3,152)	(3,152)
Canadian dollar	16,164	(153)	(153)	57,305	(290)	(290)
British pound	6,896	(22)	(22)	11,133	(30)	(30)
Others	52,165	2,036	2,036	176,402	(728)	(728)
Currency options						
Sold						
Call	93,491	-	-	-	-	-
[690]	-	690	-	[-]	-	-
U.S. dollar	93,491	-	690	-	-	-
[690]	-	690	-	[-]	-	-
Put	-	-	-	251,112	-	-
[-]	-	-	-	[11,351]	9,466	1,885
U.S. dollar	-	-	-	251,112	-	-
[-]	-	-	-	[11,351]	9,466	1,885
Bought						
Call	-	-	-	10,076	-	-
[-]	-	-	-	[-]	-	-
U.S. dollar	-	-	-	10,076	-	-
[-]	-	-	-	[-]	-	-
Put	521,866	-	-	719,375	-	-
[7,321]	2,668	(4,652)	-	[14,112]	16,130	2,017
U.S. dollar	412,966	-	-	708,956	-	-
[6,656]	2,445	(4,210)	-	[14,059]	16,130	2,070
British pound	-	-	-	10,418	-	-
[-]	-	-	-	[53]	-	(53)
Euro	108,899	-	-	-	-	-
[664]	223	(441)	-	[-]	-	-
Total			(11,690)			(5,452)

- Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Forward exchange rates are used for exchange rates as of period ends.
3. Fair value for forward contracts, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".
4. There were no transactions with a maturity of more than one year in the table above.

③ Stock-related transactions

(millions of yen)

	As of March 31, 2017			As of March 31, 2018		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Bought	15,387	(158)	(158)	-	-	-
Foreign currency-denominated stock index futures						
Sold	5,942	(217)	(217)	-	-	-
Bought	10,935	49	49	-	-	-
Yen stock index options						
Bought						
Put	80,000 [2,362]	10	(2,352)	149,967 [4,391]	3,538	(853)
Foreign currency-denominated stock index options						
Bought						
Put	- [-]	-	-	49,761 [1,394]	1,278	(115)
Total			(2,678)			(968)

Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Fair value for futures, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".
3. There were no transactions with maturity of more than one year in the table above.

④ Bond-related transactions

(millions of yen)

	As of March 31, 2017			As of March 31, 2018		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	9,298	(18)	(18)	16,603	18	18
Bought	4,499	9	9	-	-	-
Foreign currency-denominated bond futures						
Sold	203,592	(619)	(619)	467,001	(5,904)	(5,904)
Bought	103,911	974	974	527,241	5,431	5,431
Foreign currency-denominated bond future options						
Bought						
Call	- [-]	-	-	50,995 [351]	531	179
Put	- [-]	-	-	50,995 [298]	39	(258)
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	-	-	-	80,181	(512)	(512)
Bought	-	-	-	108,853	277	277
Yen bond OTC options						
Sold						
Call	18,784 [47]	90	(42)	4,977 [29]	41	(12)
Put	99,556 [693]	496	197	92,197 [422]	274	147
Bought						
Call	99,556 [453]	675	222	92,197 [269]	458	189
Put	18,784 [119]	160	41	4,977 [44]	36	(8)
Total			763			(453)

Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Fair value for futures and forward contracts, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".
3. There were no transactions with maturity of more than one year in the table above.

⑤ Others

(millions of yen)

	As of March 31, 2017				As of March 31, 2018			
	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Over-the-counter transactions								
Credit default swaps								
Protection sold	28,000	25,000	674	674	32,000	29,000	617	617
Protection bought	11,385	11,385	(119)	(119)	1,000	1,000	22	22
Total				554				639

Note: Fair value is shown in "Gains (losses)".

(3) Fair value information (Hedge-Accounting-Applied)

① Interest-related transactions

(millions of yen)

Type of hedge accounting	Type of hedge	Hedged items	As of March 31, 2017				As of March 31, 2018			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Deferral hedge	Yen interest rate swaps Receipts fixed, payments floating	Loans	3,000	3,000	(18)	(18)	4,000	4,000	(7)	(7)
	Receipts fixed, payments floating	Insurance liabilities	600,000	600,000	(20,541)	(20,541)	600,000	600,000	(10,484)	(10,484)
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	Loans	19,800	16,800	189	189	16,800	15,300	137	137
	Receipts floating, payments fixed	Loans payable	283,000	283,000	(3,161)	(3,161)	283,000	283,000	(2,489)	(2,489)
Total						(23,531)				(12,843)

Note: Fair value is shown in "Gains (losses)".

(Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
As of March 31, 2017							
Notional amount (receipts fixed, payments floating)	3,000	4,500	7,000	6,000	2,300	600,000	622,800
Average fixed rate (receipt)	1.62	(0.00)	0.17	(0.02)	1.19	0.43	0.43
Average floating rate (payment)	0.02	(0.00)	0.02	0.03	0.06	0.02	0.02
Notional amount (receipts floating, payments fixed)	-	-	139,000	144,000	-	-	283,000
Average fixed rate (payment)	-	-	0.28	0.42	-	-	0.35
Average floating rate (receipt)	-	-	0.11	0.11	-	-	0.11
Total	3,000	4,500	146,000	150,000	2,300	600,000	905,800
As of March 31, 2018							
Notional amount (receipts fixed, payments floating)	1,500	3,000	8,000	6,000	2,300	600,000	620,800
Average fixed rate (receipt)	0.37	0.46	0.04	(0.02)	1.19	0.43	0.42
Average floating rate (payment)	0.01	(0.02)	0.03	(0.00)	0.07	0.01	0.01
Notional amount (receipts floating, payments fixed)	-	139,000	144,000	-	-	-	283,000
Average fixed rate (payment)	-	0.28	0.42	-	-	-	0.35
Average floating rate (receipt)	-	0.12	0.12	-	-	-	0.12
Total	1,500	142,000	152,000	6,000	2,300	600,000	903,800

② Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2017				As of March 31, 2018					
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)		
Deferral hedge	Currency swaps	Foreign currency-denominated bonds	266,142	252,943	3,541	3,541	273,422	250,038	16,595	16,595		
	U.S. dollar		204,574	191,375	(953)	(953)	199,735	176,351	17,303	17,303		
	Euro		61,568	61,568	4,494	4,494	61,568	61,568	(1,226)	(1,226)		
	British pound		-	-	-	-	12,119	12,119	517	517		
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds										
	Sold		5,215,748	-	(140,242)	(140,242)	5,252,956	-	163,366	163,366		
	U.S. dollar		2,948,262	-	(81,896)	(81,896)	2,792,212	-	100,027	100,027		
	Euro		1,090,351	-	(8,294)	(8,294)	1,422,032	-	28,035	28,035		
	Australian dollar		415,851	-	(22,627)	(22,627)	360,649	-	15,883	15,883		
	British pound		125,768	-	(1,271)	(1,271)	132,251	-	2,504	2,504		
	Canadian dollar		138,358	-	(8,876)	(8,876)	112,785	-	7,260	7,260		
	Others		497,156	-	(17,274)	(17,274)	433,024	-	9,654	9,654		
	Bought		27,390	-	(42)	(42)	118,466	-	(2,217)	(2,217)		
	U.S. dollar		18,150	-	(157)	(157)	118,253	-	(2,214)	(2,214)		
	Euro		3,000	-	(43)	(43)	83	-	(1)	(1)		
	British pound		60	-	(1)	(1)	62	-	(0)	(0)		
	Australian dollar		0	-	0	0	-	-	-	-		
	Others		6,178	-	159	159	67	-	(1)	(1)		
	Currency options											
	Sold											
	Call							93,057	-	-	-	
	U.S. dollar				[-]	[-]	-	[1,686]	[-]	824	861	
	Bought											
	Put											
	U.S. dollar				[-]	[-]	-	[1,686]	[-]	1,958	271	
	Currency allotment method		Currency forward contracts	Foreign currency-denominated term deposits								
			Sold		314,849	-	-	-	262,693	-	-	-
			Australian dollar		122,516	-	-	-	119,405	-	-	-
			U.S. dollar		81,866	-	-	-	32,904	-	-	-
			Others		110,465	-	-	-	110,383	-	-	-
			Currency swaps		Foreign currency-denominated bonds payable	476,277	476,277	-	-	476,277	476,277	-
	U.S. dollar	476,277	476,277			-	-	476,277	476,277	-	-	
	Currency swaps	Foreign currency-denominated loans	38,521		38,521	-	-	38,081	38,081	-	-	
	U.S. dollar		32,557		32,557	-	-	32,116	32,116	-	-	
	Euro		5,964		5,964	-	-	5,964	5,964	-	-	
Total							(136,742)			178,877		

Note: 1. Figures in [] are option premiums which are included in the balance sheets.

2. Forward exchange rates are used for exchange rates as of period end.

3. Each of currency forward contracts and currency swaps other than those which deferral hedge method or fair value hedge method is applied to is recorded as the combined amount of such currency forward contract or currency swap and its corresponding hedged item (foreign currency-denominated term deposit, foreign currency-denominated bond payable and foreign currency-denominated loan). Therefore, the fair value of such hedging instruments is included in the fair value of such foreign currency-denominated term deposits, foreign currency-denominated bonds payable and foreign currency-denominated loans.

4. Fair value for forward contracts and currency swaps, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)", except for those to which Note 3 is applied.

③ Stock-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2017				As of March 31, 2018			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Fair value hedge	Equity forward contract Sold	Domestic stocks	26,264	-	1,246	1,246	9,559	-	(24)	(24)
Total						1,246				(24)

Note: Fair value is shown in "Gains (losses)".

④ Bond-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2017				As of March 31, 2018			
			Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 year	Fair value	Gains (losses)
Deferral hedge	Foreign currency-denominated bond OTC options	Foreign currency- denominated bonds								
	Sold		62,192	-			-	-		
	Call		[902]	[-]	1,030	(127)	[-]	[-]	-	-
	Bought		62,192	-			-	-		
	Put		[902]	[-]	313	(589)	[-]	[-]	-	-
Total						(717)				-

Note: 1. Figures in [] are option premiums which are included in the balance sheets.

2. The differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".

The Company held no derivative transactions other than ①, ②, ③ and ④ as of March 31, 2017 or March 31, 2018.

Therefore no information for ⑤ Others is provided in the report.