

Supplementary Data on Sony Life's Financial Results
for the Six Months Ended September 30, 2017

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1. Company Total of General Account and Separate Account

(1) Securities (Company Total)

(i) Valuation gains (losses) on trading-purpose securities (company total)

(Millions of yen)

Category	As of March 31, 2017		As of September 30, 2017	
	Balance sheet amount	Net valuation gains (losses) recorded in income	Balance sheet amount	Net valuation gains (losses) recorded in income
Trading-purpose securities	921,319	45,396	1,007,480	42,159

Note: The table above includes trading-purpose securities included in money held in trust, etc.

(ii) Fair value information on securities (company total)

a. Fair value information on securities with market value (except trading-purpose securities)

(Millions of yen)

Category	As of March 31, 2017					As of September 30, 2017				
	Carrying amount	Fair value	Net unrealized gains (losses)			Carrying amount	Fair value	Net unrealized gains (losses)		
			Unrealized gains	Unrealized losses	Unrealized gains			Unrealized losses		
Held-to-maturity securities	6,068,671	7,514,255	1,445,584	1,521,504	75,919	6,259,143	7,642,698	1,383,554	1,465,251	81,696
Policy-reserve-matching bonds	277,372	303,356	25,983	27,876	1,893	322,255	347,298	25,042	26,878	1,836
Stocks of subsidiaries and affiliated companies	—	—	—	—	—	—	—	—	—	—
Available-for-sale securities	896,527	1,069,920	173,392	174,667	1,274	898,642	1,073,776	175,133	175,640	507
Japanese government and corporate bonds	852,604	1,013,331	160,726	160,726	—	847,244	1,004,641	157,397	157,404	6
Japanese stocks	13,685	27,082	13,396	13,455	58	13,685	29,829	16,143	16,175	32
Foreign securities	30,071	29,193	(878)	337	1,215	37,547	39,030	1,483	1,951	468
Bonds	18,545	17,996	(548)	337	886	25,864	26,201	336	804	468
Stocks, etc.	11,525	11,196	(329)	—	329	11,682	12,829	1,147	1,147	—
Other securities	165	313	147	147	—	165	274	108	108	—
Money claims purchased	—	—	—	—	—	—	—	—	—	—
Certificates of deposit	—	—	—	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—	—	—	—
Total	7,242,571	8,887,532	1,644,961	1,724,048	79,087	7,480,042	9,063,772	1,583,729	1,667,770	84,040
Japanese government and corporate bonds	6,942,338	8,595,523	1,653,185	1,707,293	54,108	7,146,132	8,722,816	1,576,684	1,643,696	67,012
Japanese stocks	13,685	27,082	13,396	13,455	58	13,685	29,829	16,143	16,175	32
Foreign securities	286,381	264,612	(21,768)	3,151	24,920	320,058	310,851	(9,206)	7,789	16,996
Bonds	274,855	253,416	(21,439)	3,151	24,590	308,376	298,022	(10,353)	6,642	16,996
Stocks, etc.	11,525	11,196	(329)	—	329	11,682	12,829	1,147	1,147	—
Other securities	165	313	147	147	—	165	274	108	108	—
Monetary claims purchased	—	—	—	—	—	—	—	—	—	—
Certificates of deposit	—	—	—	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—	—	—	—

Notes:

- The above table includes assets which are permitted to be treated as equivalent to securities defined in the Financial Instruments and Exchange Act of Japan.
- Carrying amount and net unrealized gains (losses) on money held in trust, including items other than trading-purpose securities amounted to ¥232,443 million and ¥39,941 million, respectively.

b. Carrying amount of the securities without market value

(Millions of yen)

Category	As of March 31, 2017	As of September 30, 2017
Held-to-maturity securities	—	—
Unlisted foreign bonds	—	—
Others	—	—
Policy-reserve-matching bonds	—	—
Stocks of subsidiaries and affiliated companies	16,312	12,476
Available-for-sale securities	9,896	9,193
Unlisted Japanese stocks (except OTC stocks)	159	159
Unlisted foreign stocks (except OTC stocks)	608	683
Unlisted foreign bonds	—	—
Others	9,127	8,349
Total	26,209	21,669

c. Fair Value Information consisting of that stated in the previous table-a and foreign exchange and other gains (losses) for table-b as follows:

(Millions of yen)

Category	As of March 31, 2017					As of September 30, 2017				
	Carrying amount	Fair value	Net unrealized gains (losses)			Carrying amount	Fair value	Net unrealized gains (losses)		
			Unrealized gains	Unrealized losses	Unrealized gains			Unrealized losses		
Held-to-maturity securities	6,068,671	7,514,255	1,445,584	1,521,504	75,919	6,259,143	7,642,698	1,383,554	1,465,251	81,696
Policy-reserve-matching bonds	277,372	303,356	25,983	27,876	1,893	322,255	347,298	25,042	26,878	1,836
Stocks of subsidiaries and affiliated companies	16,312	16,312	—	—	—	12,476	12,476	—	—	—
Available-for-sale securities	906,423	1,083,838	177,414	179,270	1,856	907,836	1,087,407	179,570	180,175	604
Japanese government and corporate bonds	852,604	1,013,331	160,726	160,726	—	847,244	1,004,641	157,397	157,404	6
Japanese stocks	13,845	27,242	13,396	13,455	58	13,845	29,989	16,143	16,175	32
Foreign securities	30,680	30,947	266	1,482	1,215	38,231	40,748	2,517	2,985	468
Bonds	18,545	17,996	(548)	337	886	25,864	26,201	336	804	468
Stocks, etc.	12,134	12,950	815	1,145	329	12,366	14,546	2,180	2,180	—
Other securities	9,293	12,317	3,024	3,606	581	8,515	12,028	3,512	3,609	97
Monetary claims purchased	—	—	—	—	—	—	—	—	—	—
Certificates of deposit	—	—	—	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—	—	—	—
Total	7,268,780	8,917,763	1,648,982	1,728,652	79,669	7,501,712	9,089,879	1,588,167	1,672,304	84,137
Japanese government and corporate bonds	6,942,338	8,595,523	1,653,185	1,707,293	54,108	7,146,132	8,722,816	1,576,684	1,643,696	67,012
Japanese stocks	22,208	35,605	13,396	13,455	58	18,032	34,175	16,143	16,175	32
Foreign securities	294,940	274,316	(20,623)	4,296	24,920	329,032	320,858	(8,173)	8,822	16,996
Bonds	274,855	253,416	(21,439)	3,151	24,590	308,376	298,022	(10,353)	6,642	16,996
Stocks, etc.	20,084	20,900	815	1,145	329	20,655	22,836	2,180	2,180	—
Other securities	9,293	12,317	3,024	3,606	581	8,515	12,028	3,512	3,609	97
Monetary claims purchased	—	—	—	—	—	—	—	—	—	—
Certificates of deposit	—	—	—	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—	—	—	—

(iii) Fair value information on money held in trust (company total)

(Millions of yen)

Category	As of March 31, 2017					As of September 30, 2017				
	Balance sheet amount	Fair value	Net unrealized gains (losses)			Balance sheet amount	Fair value	Net unrealized gains (losses)		
			Unrealized gains	Unrealized losses	Unrealized gains			Unrealized losses		
Money held in trust	273,877	273,877	—	—	—	271,940	271,940	—	—	—

Note: The table above includes ¥50 million of jointly invested money held in trust.

■ Money held in trust for investment

(Millions of yen)

Category	As of March 31, 2017		As of September 30, 2017	
	Balance sheet amount	Net valuation gains (losses) recorded in income	Balance sheet amount	Net valuation gains (losses) recorded in income
Money held in trust for investment	—	—	—	—

■ Money held in trust for held-to-maturity and policy-reserve-matching and other

(Millions of yen)

Category	As of March 31, 2017					As of September 30, 2017				
	Carrying amount	Fair value	Net unrealized gains (losses)			Carrying amount	Fair value	Net unrealized gains (losses)		
			Unrealized gains	Unrealized losses	Unrealized gains			Unrealized losses		
Money held in trust for held-to-maturity	—	—	—	—	—	—	—	—	—	—
Money held in trust for policy-reserve - matching	—	—	—	—	—	—	—	—	—	—
Other money held in trust	231,907	273,826	41,919	41,919	—	231,948	271,889	39,941	39,941	—

Note: Money held in trust include cash and call loans, etc.

(iv) Fair value information on derivative transactions (company total)

■ Qualitative Information

(1) Transaction details

The main derivative transactions used by Sony Life are as follows:

Interest rate-related: Interest rate swap transactions

Currency-related: Forward foreign exchange transactions

Stock-related: Stock index futures trading

(2) Purpose of use and policy on derivative transactions

Sony Life's policy is to conduct derivative transactions to reduce risks related to its holdings of assets and liabilities, and does not engage in speculative derivative transactions.

Interest rate-related: The purpose is to hedge interest rate-related risk on its holdings of assets and liabilities.

Currency-related: The purpose is to hedge foreign currency risk related to its holdings of assets and the minimum guaranteed for individual variable life insurance.

Stock-related: The purpose is to hedge stock-related risk related to its holdings of assets and the minimum guaranteed for individual variable life insurance.

(3) Risk details

The risk of fluctuations in market value (interest rate-related risk, currency-related risk and stock-related risk) is inherent to derivative transactions employed by Sony Life. However, as these transactions are conducted primarily to reduce risk related to its holdings of assets and liabilities, the total risk related to derivative transactions and their underlying assets and liabilities is limited. Credit risk is inherent to derivative instruments, but when conducting transactions, Sony Life selects parties that it believes pose little risk of default.

(4) Risk management systems

Sony Life's balance of derivative transactions is within the limits that Sony Life has set in-house. On transactions conducted by the division in charge of investment, the administrative division receives reports directly from the transaction counterparty. This system enables the administrative division and the investment division to independently determine derivative positions and transaction profits and losses. In addition, the management of risks related to derivative transactions is conducted strictly by the department in charge of supervision. Also, the risk management division regularly reports the overall risk status to the Company's Board of Directors and Executive Committee.

(5) Supplemental information regarding quantitative information

Sony Life does not employ hedge accounting for derivative transactions.

■ Quantitative Information

(1) Breakdown of valuation gains and losses (derivatives to which hedge accounting is applied and derivatives to which hedge accounting is not applied)

(Millions of yen)

		Interest rate-related	Currency-related	Stock-related	Bond-related	Others	Total
As of Mar. 31, 2017	Hedge accounting is applied	—	—	—	—	—	—
	Hedge accounting is not applied	337	3,797	462	—	—	4,597
	Total	337	3,797	462	—	—	4,597
As of Sep. 30, 2017	Hedge accounting is applied	—	—	—	—	—	—
	Hedge accounting is not applied	315	(765)	(3,663)	—	—	(4,112)
	Total	315	(765)	(3,663)	—	—	(4,112)

Note: Valuation gains and losses on derivatives to which hedge accounting is not applied are recorded in the statements of income.

(2) Derivatives to which hedge accounting is not applied

(a) Interest rate derivatives

(Millions of yen)

Category	Items	As of March 31, 2017			As of September 30, 2017				
		Notional amount		Fair value	Valuation gains (losses)	Notional amount		Fair value	Valuation gains (losses)
			Over 1 year				Over 1 year		
Over-the-counter transactions	Interest rate swap								
	Fixed-interest receivable/ Floating-rate payable	1,000	1,000	337	337	1,000	1,000	315	315
	Total				337				315

Note: Fair value is also shown in the column under "Valuation gains (losses)".

(Reference) Balance of interest rate swaps by remaining period

(Millions of yen, %)

As of March 31, 2017							
Category	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	Total
Fixed-rate receivable / Floating-rate payable for notional principal of interest rate swap	—	—	—	—	—	1,000	1,000
Average fixed-rate receivable	—	—	—	—	—	1.89	1.89
Average floating-rate payable	—	—	—	—	—	(0.00)	(0.00)
Total	—	—	—	—	—	1,000	1,000
As of September 30, 2017							
Category	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	Total
Fixed-rate receivable / Floating-rate payable for notional principal of interest rate swap	—	—	—	—	—	1,000	1,000
Average fixed-rate receivable	—	—	—	—	—	1.89	1.89
Average floating-rate payable	—	—	—	—	—	0.02	0.02
Total	—	—	—	—	—	1,000	1,000

(b) Currency derivatives

(Millions of yen)

Category	Items	As of March 31, 2017				As of September 30, 2017			
		Notional amount total	Over 1 year	Fair value	Valuation gains (losses)	Notional amount total	Over 1 year	Fair value	Valuation gains (losses)
Over-the-counter transactions	Forward foreign exchanges								
	Sold	240,804	—	3,799	3,799	234,207	—	(765)	(765)
	U.S. dollars	212,273	—	3,284	3,284	199,843	—	(34)	(34)
	Euro	28,531	—	514	514	34,363	—	(731)	(731)
	Bought	169	—	(1)	(1)	—	—	—	—
	U.S. dollars	169	—	(1)	(1)	—	—	—	—
	Total				3,797				(765)

Note:

1. The forward rate of exchange is used to value forward foreign exchanges.
2. Fair value is also shown in the column under "Valuation gains (losses)".

(c) Stock derivatives

(Millions of yen)

Category	Items	As of March 31, 2017			As of September 30, 2017				
		Notional amount total	Over 1 year	Fair value	Valuation gains (losses)	Notional amount total	Over 1 year	Fair value	Valuation gains (losses)
Listed	Stock index futures								
	Sold	96,016	—	462	462	105,759	—	(3,663)	(3,663)
	Total				462				(3,663)

Note: Fair value is also shown in the column under "Valuation gains (losses)".

(d) Bond derivatives

Not applicable

(e) Others

Not applicable

(3) Derivatives to which hedge accounting is applied

(a) Interest rate derivatives

Not applicable

(b) Currency derivatives

Not applicable

(c) Stock derivatives

Not applicable

(d) Bond derivatives

Not applicable

(e) Others

Not applicable

2. General Account Assets

(1) Securities (General Account)

(i) Details of securities (general account)

(Millions of yen, %)

Category	As of March 31, 2017		As of September 30, 2017	
	Amount	% of total	Amount	% of total
Japanese government bonds	6,521,494	90.9	6,647,720	89.7
Japanese local government bonds	454	0.0	453	0.0
Japanese corporate bonds	306,794	4.3	382,972	5.2
Public corporation bonds	248,753	3.5	322,932	4.4
Japanese stocks	37,659	0.5	34,175	0.5
Foreign securities	305,846	4.3	341,998	4.6
Bonds	274,306	3.8	308,712	4.2
Stocks, etc.	31,539	0.4	33,285	0.4
Other securities	1,678	0.0	1,579	0.0
Total	7,173,927	100.0	7,408,899	100.0

(ii) Balance of securities by remaining period (general account)

(Millions of yen)

Category		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 (including no fixed maturity)	Total
As of March 31, 2017	Japanese government bonds	11,638	—	5,422	57,009	417,229	6,030,193	6,521,494
	Japanese local government bonds	—	—	—	—	—	454	454
	Japanese corporate bonds	561	—	—	1,627	—	304,605	306,794
	Japanese stocks	—	—	—	—	—	37,659	37,659
	Foreign securities	4,424	4,918	2,592	457	—	293,452	305,846
	Bonds	—	—	—	—	—	274,306	274,306
	Stocks, etc.	4,424	4,918	2,592	457	—	19,146	31,539
	Other securities	—	574	790	—	—	313	1,678
	Total	16,624	5,493	8,805	59,094	417,229	6,666,680	7,173,927
As of September 30, 2017	Japanese government bonds	—	—	6,819	61,382	446,706	6,132,812	6,647,720
	Japanese local government bonds	—	—	—	—	—	453	453
	Japanese corporate bonds	—	—	—	4,928	—	378,043	382,972
	Japanese stocks	—	—	—	—	—	34,175	34,175
	Foreign securities	4,091	5,632	1,997	445	—	329,831	341,998
	Bonds	—	—	—	—	—	308,712	308,712
	Stocks, etc.	4,091	5,632	1,997	445	—	21,119	33,285
	Other securities	506	—	798	—	—	274	1,579
	Total	4,598	5,632	9,614	66,755	446,706	6,875,591	7,408,899

Note: Items treated as securities based on “financial product accounting standards” (Corporate Accounting Standards, No. 10) are included.

(iii) Japanese stock holdings by industry (general account)

(Millions of yen)

Category		As of March 31, 2017		As of September 30, 2017	
		Amount	%	Amount	%
Fisheries, agriculture and forestry		—	—	—	—
Mining		—	—	—	—
Construction		1,729	4.6	1,927	5.6
Manufacturing industries	Food products	1,047	2.8	949	2.8
	Textiles and clothing	—	—	—	—
	Pulp and paper	—	—	—	—
	Chemicals	1,557	4.1	1,379	4.0
	Medical products	1,484	3.9	1,421	4.2
	Oil and coal products	—	—	—	—
	Rubber products	—	—	—	—
	Glass and stone products	128	0.3	144	0.4
	Steel	—	—	—	—
	Non-steel metals	—	—	—	—
	Metal products	365	1.0	341	1.0
	Machinery	1,610	4.3	1,654	4.8
	Electric appliances	5,137	13.6	5,375	15.7
	Transportation vehicles	2,466	6.5	2,467	7.2
	Precision machinery	403	1.1	457	1.3
Others	612	1.6	484	1.4	
Electric and gas utilities		460	1.2	501	1.5
Transportation /Information telecommunications	Ground transportation	1,706	4.5	1,850	5.4
	Water transportation	—	—	—	—
	Air transportation	—	—	—	—
	Warehouses/transportation	—	—	—	—
	Information/telecommunications	3,542	9.4	3,906	11.4
Commerce	Wholesalers	212	0.6	—	—
	Retailers	3,183	8.5	3,149	9.2
Financial services /insurance	Banking	—	—	—	—
	Securities and commodity futures trading	—	—	—	—
	Insurance	8,522	22.6	4,346	12.7
	Other financial services	960	2.6	1,057	3.1
Real estate		—	—	—	—
Service companies		2,528	6.7	2,760	8.1
Total		37,659	100.0	34,175	100.0

Note: Categories of stock holdings by industry are based on the classification by the Securities Identification Code Committee of Japan.

(iv) Fair value information on derivative transactions (general account)

(1) Breakdown of valuation gains and losses (Derivatives to which hedge accounting is applied and derivatives to which hedge accounting is not applied)

(Millions of yen)

		Interest rate-related	Currency-related	Stock-related	Bond-related	Others	Total
As of Mar. 31, 2017	Hedge accounting is applied	—	—	—	—	—	—
	Hedge accounting is not applied	337	3,797	462	—	—	4,597
	Total	337	3,797	462	—	—	4,597
As of Sep. 30, 2017	Hedge accounting is applied	—	—	—	—	—	—
	Hedge accounting is not applied	315	(765)	(3,663)	—	—	(4,112)
	Total	315	(765)	(3,663)	—	—	(4,112)

Note: Valuation gains and losses on derivatives to which hedge accounting is not applied are recorded in the statements of income.

(2) Interest rate derivatives

(Millions of yen)

Category	Items	As of March 31, 2017				As of September 30, 2017			
		Notional amount		Fair value	Valuation gains (losses)	Notional amount		Fair value	Valuation gains (losses)
			Over 1 year				Over 1 year		
Over-the-counter transactions	Interest rate swaps								
	Fixed-rate receivable / Fixed-rate payable	1,000	1,000	337	337	1,000	1,000	315	315
	Total				337				315

Note: Fair value is also shown in the column under "Valuation gains (losses)".

(Reference) Balance of interest rate swaps by remaining period

(Millions of yen)

As of March 31, 2017							
Category	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	Total
Fixed-rate receivable / Fixed-rate payable for notional principal of interest rate swap	—	—	—	—	—	1,000	1,000
Average fixed-rate receivable	—	—	—	—	—	1.89	1.89
Average fixed-rate payable	—	—	—	—	—	(0.00)	(0.00)
Total	—	—	—	—	—	1,000	1,000
As of September 30, 2017							
Category	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	Total
Fixed-rate receivable / Fixed-rate payable for notional principal of interest rate swap	—	—	—	—	—	1,000	1,000
Average fixed-rate receivable	—	—	—	—	—	1.89	1.89
Average fixed-rate payable	—	—	—	—	—	0.02	0.02
Total	—	—	—	—	—	1,000	1,000

3) Currency derivatives

(Millions of yen)

Category	Items	As of March 31, 2017			As of September 30, 2017				
		Notional amount total	Fair value	Valuation gains (losses)	Notional amount total	Fair value	Valuation gains (losses)		
								Over 1 year	Over 1 year
Over-the-counter transactions	Forward foreign exchanges								
	Sold	240,804	—	3,799	3,799	234,207	—	(765)	(765)
	U.S. dollars	212,273	—	3,284	3,284	199,843	—	(34)	(34)
	Euro	28,531	—	514	514	34,363	—	(731)	(731)
	Bought	169	—	(1)	(1)	—	—	—	—
	U.S. dollars	169	—	(1)	(1)	—	—	—	—
	Total				3,797				(765)

Notes:

1. The forward rate of exchange is used to value forward foreign exchanges.
2. Fair value is also shown in the column under "Valuation gains (losses)".

(4) Stock derivatives

(Millions of yen)

Category	Items	As of March 31, 2017			As of September 30, 2017				
		Notional amount total	Fair value	Valuation gains (losses)	Notional amount total	Fair value	Valuation gains (losses)		
								Over 1 year	Over 1 year
Listed	Yen-denominated stock index futures transactions								
	Sold	96,016	—	462	462	105,759	—	(3,663)	(3,663)
	Total				462				(3,663)

Note: Fair value is also shown in the column under "Valuation gains (losses)".

(5) Bond derivatives

Not applicable

(6) Others

Not applicable

(2) Loans (General Account)**(i) Details of loans (general account)**

(Millions of yen)

Category	As of March 31, 2017	As of September 30, 2017
Policy Loans	180,339	184,531
Policyholder loans	163,580	167,374
Automatic premium loans	16,758	17,157
Commercial loans	34	32
Others	34	32
Total	180,374	184,563

Note: Amount of "Others" in commercial loans represents loans to employees.

(3) Overseas Investment (General Account)

(i) Details by assets (general account)

■ Assets denominated in foreign currency (yen amount not fixed)

(Millions of yen, %)

Category	As of March 31, 2017		As of September 30, 2017	
	Amount	% of total	Amount	% of total
Foreign bonds	274,306	86.4	308,712	87.7
Foreign stocks	12,950	4.1	14,886	4.2
Cash, deposits and others	21,789	6.9	19,738	5.6
Subtotal	309,046	97.3	343,337	97.6

■ Assets denominated in foreign currency (yen amount fixed)

Not applicable

■ Assets denominated in yen

(Millions of yen, %)

Category	As of March 31, 2017		As of September 30, 2017	
	Amount	% of total	Amount	% of total
Loans to borrowers located outside of Japan	—	—	—	—
Foreign bonds and others	8,590	2.7	8,576	2.4
Subtotal	8,590	2.7	8,576	2.4

■ Total

(Millions of yen, %)

Category	As of March 31, 2017		As of September 30, 2017	
	Amount	% of total	Amount	% of total
Overseas investment	317,636	100.0	351,914	100.0

(ii) Foreign-currency-denominated assets by currency (general account)

(Millions of yen, %)

Category	As of March 31, 2017		As of September 30, 2017	
	Amount	% of total	Amount	% of total
U.S. dollar	291,759	94.4	323,389	94.2
Euro	5,853	1.9	6,542	1.9
Australian dollar	11,199	3.6	12,915	3.8
British pound	229	0.1	148	0.0
Singapore dollar	4	0.0	341	0.1
Total	309,046	100.0	343,337	100.0

(iii) Overseas investments by region (general account)

(Millions of yen, %)

Category	As of March 31, 2017							
	Foreign securities						Loans to borrowers located outside of Japan	
			Bonds		Stocks, etc.			
	Amount	% of total	Amount	% of total	Amount	% of total	Amount	% of total
North America	278,242	91.0	274,306	100.0	3,936	12.5	—	—
Europe	3,707	1.2	—	—	3,707	11.8	—	—
Oceania	11,196	3.7	—	—	11,196	35.5	—	—
Asia	—	—	—	—	—	—	—	—
Latin America	12,699	4.2	—	—	12,699	40.3	—	—
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International Organizations	—	—	—	—	—	—	—	—
Total	305,846	100.0	274,306	100.0	31,539	100.0	—	—

Category	As of September 30, 2017							
	Foreign securities						Loans to borrowers located outside of Japan	
			Bonds		Stocks, etc.			
	Amount	% of total	Amount	% of total	Amount	% of total	Amount	% of total
North America	312,588	91.4	308,712	100.0	3,875	11.6	—	—
Europe	3,826	1.1	—	—	3,826	11.5	—	—
Oceania	12,829	3.8	—	—	12,829	38.5	—	—
Asia	339	0.1	—	—	339	1.0	—	—
Latin America	12,414	3.6	—	—	12,414	37.3	—	—
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International Organizations	—	—	—	—	—	—	—	—
Total	341,998	100.0	308,712	100.0	33,285	100.0	—	—

3. Fair Value Information on Separate Account Assets for Individual Variable Life Insurance and Individual Variable Annuities

Assets relating to individual variable life insurance and individual variable annuities are jointly invested at Sony Life.

(1) Valuation Gains (Losses) on Trading-purpose Securities (separate account)

(Millions of yen)

Category	As of March 31, 2017		As of September 30, 2017	
	Balance sheet amount	Net valuation gains (losses) recorded in income	Balance sheet amount	Net valuation gains (losses) recorded in income
Trading-purpose securities	919,265	45,559	1,007,480	42,191

(2) Details of Securities (separate account)

(Millions of yen)

Category	As of March 31, 2017	As of September 30, 2017
	Balance sheet amount	Balance sheet amount
Japanese government and corporate bonds	148,130	146,880
Japanese stocks	49,294	51,941
Foreign securities	476,218	535,053
Bonds	68,315	76,692
Stocks, etc.	407,902	458,360
Other securities	245,621	273,604
Total	919,265	1,007,480

(3) Fair Value Information on Money Held in Trust (separate account)

Not applicable

(4) Fair Value Information on Derivative Transactions (separate account) (The total amount of hedge accounting is applied and not)

Not applicable