

---

## Supplementary Materials

### For the Six Months Ended September 30, 2015

---

1. General Account .....	1
(1) Proprietary Trading Securities .....	1
1) Breakdown of Proprietary Trading Securities .....	1
2) Proceeds on Sales of Proprietary Trading Securities .....	1
(2) Securities .....	1
1) Breakdown of Investments in Securities .....	1
2) Breakdown of Securities by Contractual Maturity Dates .....	2
3) Breakdown of Local Government Bonds by Region .....	3
4) Breakdown of Domestic and Foreign Bonds by Bond Quality Rating .....	3
5) Breakdown of Stocks Held by Industry .....	4
(3) Loans .....	5
1) Breakdown of Loans .....	5
2) Breakdown of Loans to Domestic Companies by Company Size .....	6
3) Breakdown of Industrial and Consumer Loans by Industry .....	7
4) Breakdown of Industrial and Consumer Loans by Collateral .....	8
5) Breakdown of Loans to Domestic Companies by Region .....	8
6) Breakdown of Industrial and Consumer Loans by Contractual Maturity Dates .....	9
(4) Overseas Loans and Investments .....	10
1) Breakdown of Overseas Loans and Investments by Asset Composition .....	10
2) Composition of Foreign Currency-Denominated Assets by Currency .....	11
3) Composition of Overseas Loans and Investments by Region .....	11
(5) Information on Derivative Transactions .....	12
2. Separate Accounts (Individual Variable Insurance) .....	18
(1) Net Valuation Gains/Losses on Trading Securities .....	18
(2) Information on Derivative Transactions (Individual Variable Insurance) .....	18
3. Company Total of General Accounts and Separate Accounts .....	20
(1) Asset Composition (Company Total) .....	20
(2) Net Valuation Gains/Losses of Trading Securities (Company Total) .....	20
(3) Fair value Information on Securities (With Fair value, Other Than Trading Securities) .....	21
(4) Fair value of Assets Held in Trust (Company Total) .....	22
(5) Information on Derivative Transactions (Company Total) .....	23

## 1. General Account

### (1) Proprietary Trading Securities

#### 1) Breakdown of Proprietary Trading Securities

No ending balance as of September 30, 2015, or March 31, 2015.

#### 2) Proceeds on Sales of Proprietary Trading Securities

No items to report for the six months ended September 30, 2015, or six months ended September 30, 2014.

### (2) Securities

#### 1) Breakdown of Investments in Securities

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Domestic bonds	225,464	47.0	226,544	46.4
National government bonds	185,856	38.8	184,852	37.9
Local government bonds	13,877	2.9	14,394	2.9
Corporate bonds	25,731	5.4	27,297	5.6
[public entity bonds]	[12,297]	[2.6]	[13,491]	[2.8]
Domestic stocks	83,789	17.5	90,752	18.6
Foreign securities	159,321	33.2	161,449	33.1
Foreign bonds	122,980	25.6	120,772	24.7
Foreign stocks and other securities	36,341	7.6	40,676	8.3
Other securities	11,034	2.3	9,593	2.0
Total	479,610	100.0	488,339	100.0

## 2) Breakdown of Securities by Contractual Maturity Dates

(100 Million Yen)

	As of September 30, 2015						Total
	1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years (incl. securities with no fixed maturity dates)	
National government bonds	4,029	5,604	5,528	10,863	21,335	138,495	185,856
Local government bonds	3,115	1,588	2,511	25	358	6,277	13,877
Corporate bonds	2,463	4,961	2,028	1,075	2,399	12,803	25,731
Domestic stocks						83,789	83,789
Foreign securities	3,561	8,697	14,312	13,776	14,034	104,939	159,321
Foreign bonds	3,539	8,598	14,005	13,349	13,375	70,111	122,980
Foreign stocks and other securities	21	98	306	427	658	34,828	36,341
Other securities	197	451	1,779	915	3,829	3,860	11,034
Monetary receivables purchased	475	8	45	136	419	3,566	4,652
Negotiable certificates of deposit	2,699	—	—	—	—	—	2,699
Total	16,543	21,311	26,205	26,793	42,377	353,731	486,962

	As of March 31, 2015						Total
	1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years (incl. securities with no fixed maturity dates)	
National government bonds	3,475	7,747	5,670	8,423	22,426	137,109	184,852
Local government bonds	712	4,664	2,775	123	74	6,044	14,394
Corporate bonds	2,181	5,265	3,563	983	2,288	13,014	27,297
Domestic stocks						90,752	90,752
Foreign securities	2,437	10,029	11,870	14,125	14,264	108,722	161,449
Foreign bonds	2,409	10,027	11,546	13,604	13,722	69,464	120,772
Foreign stocks and other securities	28	2	323	520	542	39,257	40,676
Other securities	215	423	1,144	1,205	2,321	4,282	9,593
Monetary receivables purchased	420	—	21	186	426	3,932	4,987
Negotiable certificates of deposit	3,029	—	—	—	—	—	3,029
Total	12,473	28,130	25,044	25,047	41,802	363,859	496,357

### 3) Breakdown of Local Government Bonds by Region

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Hokkaido	22	0.2	22	0.2
Tohoku	71	0.5	93	0.6
Kanto	7,134	51.4	7,263	50.5
Chubu	3,017	21.7	3,108	21.6
Kinki	120	0.9	186	1.3
Chugoku	76	0.6	94	0.7
Shikoku	—	—	—	—
Kyushu	1,122	8.1	1,034	7.2
Others	2,311	16.7	2,592	18.0
Total	13,877	100.0	14,394	100.0

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

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

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
AAA	16,955	10.4	15,239	9.4
AA	108,702	66.9	112,625	69.3
A	21,358	13.1	19,905	12.3
BBB	10,033	6.2	8,898	5.5
Less than or equal to BB	112	0.1	—	—
Nonrated	5,426	3.3	5,794	3.6
Total	162,588	100.0	162,464	100.0

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

(The amount of Japanese government bonds is ¥18,585.6 billion and ¥18,485.2 billion as of September 30, 2015, and March 31, 2015, 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 September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Fishery, agriculture, and forestry	27	0.0	29	0.0
Mining	51	0.1	62	0.1
Construction	1,412	1.7	1,312	1.4
Manufacturing:				
Food	3,224	3.8	3,209	3.5
Textiles and apparel	1,290	1.5	1,277	1.4
Pulp and paper	247	0.3	236	0.3
Chemicals	6,943	8.3	8,268	9.1
Pharmaceuticals	7,576	9.0	8,065	8.9
Oil and coal products	221	0.3	234	0.3
Rubber products	1,003	1.2	1,147	1.3
Glass and ceramic products	812	1.0	829	0.9
Iron and steel	1,402	1.7	1,960	2.2
Nonferrous metals	813	1.0	881	1.0
Metal products	410	0.5	425	0.5
Machinery	4,532	5.4	5,309	5.9
Electric appliances	9,359	11.2	10,486	11.6
Transportation equipment	14,147	16.9	16,125	17.8
Precision instruments	1,302	1.6	1,464	1.6
Other products	1,034	1.2	986	1.1
Electric power and gas	4,379	5.2	4,213	4.6
Transportation, information, and communication:				
Land transportation	5,435	6.5	5,855	6.5
Marine transportation	81	0.1	103	0.1
Air transportation	115	0.1	106	0.1
Warehousing and harbor transportation services	121	0.1	151	0.2
Information and communication	1,546	1.8	1,162	1.3
Commerce:				
Wholesale trade	2,677	3.2	2,906	3.2
Retail trade	2,467	2.9	2,355	2.6
Finance and insurance:				
Banking	6,530	7.8	6,749	7.4
Securities and trading	619	0.7	679	0.7
Insurance	1,611	1.9	1,585	1.7
Other financial services	478	0.6	524	0.6
Real estate	478	0.6	519	0.6
Services	1,433	1.7	1,525	1.7
Total	83,789	100.0	90,752	100.0

### (3) Loans

#### 1) Breakdown of Loans

(100 Million Yen)

	As of September 30, 2015	As of March 31, 2015
Policy loans:	7,183	7,365
Premium loans	534	553
Policyholder loans	6,649	6,812
Industrial and consumer loans:	75,622	76,210
Loans to companies:	55,825	56,087
Loans to domestic companies	54,212	54,372
Loans to foreign companies	1,613	1,715
Loans to national government-affiliated organizations and public entities:	5,279	5,486
Loans to domestic organizations and entities	4,757	4,889
Loans to foreign organizations and entities	522	596
Mortgage loans	8,697	8,898
Consumer loans	4,888	4,987
Other loans	931	749
Total	82,806	83,576
Loans to nonresidents	2,135	2,312

## 2) Breakdown of Loans to Domestic Companies by Company Size

(100 Million Yen, %)

		As of September 30, 2015		As of March 31, 2015	
		Amount	%	Amount	%
Large companies	Number of borrowers	944	38.9	950	39.9
	Amount of loans	48,341	89.2	48,453	89.1
Medium-sized companies	Number of borrowers	326	13.4	320	13.4
	Amount of loans	786	1.5	744	1.4
Small-sized companies	Number of borrowers	1,156	47.7	1,110	46.6
	Amount of loans	5,083	9.4	5,174	9.5
Total loans to domestic companies	Number of borrowers	2,426	100.0	2,380	100.0
	Amount of loans	54,212	100.0	54,372	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	Amount of capital greater than or equal to ¥1 billion	More than 50 employees and	Amount of capital greater than or equal to ¥1 billion
Medium-sized companies		Amount of capital greater than ¥300 million and less than ¥1 billion		Amount of capital greater than ¥50 million and less than ¥1 billion
Small-sized companies	Amount of capital less than or equal to ¥300 million or less than or equal to 300 employees		Amount of capital less than or equal to ¥50 million or less than or equal to 50 employees	

Company size	3) Services		4) Wholesale	
Large companies	More than 100 employees and	Amount of capital greater than or equal to ¥1 billion	More than 100 employees and	Amount of capital greater than or equal to ¥1 billion
Medium-sized companies		Amount of capital greater than ¥50 million and less than ¥1 billion		Amount of capital greater than ¥100 million and less than ¥1 billion
Small-sized companies	Amount of capital less than or equal to ¥50 million or less than or equal to 100 employees		Amount of capital less than or equal to ¥100 million or less than or equal to 100 employees	

### 3) Breakdown of Industrial and Consumer Loans by Industry

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Domestic:				
Manufacturing:	14,051	18.6	14,095	18.5
Food	1,136	1.5	1,012	1.3
Textiles and apparel	337	0.4	358	0.5
Wood and wood products	20	0.0	19	0.0
Pulp and paper	771	1.0	768	1.0
Printing	196	0.3	199	0.3
Chemicals	2,784	3.7	2,821	3.7
Oil and coal products	742	1.0	779	1.0
Ceramics, soil, and stones	450	0.6	466	0.6
Iron and steel	1,843	2.4	1,993	2.6
Nonferrous metals	217	0.3	222	0.3
Metal products	174	0.2	172	0.2
General purpose, production, and operational machines	1,366	1.8	1,355	1.8
Electric appliances	1,552	2.1	1,413	1.9
Transportation equipment	2,013	2.7	2,067	2.7
Other manufacturing products	442	0.6	446	0.6
Agriculture and forestry	—	—	—	—
Fishery	20	0.0	20	0.0
Mining and quarrying of stone and gravel	58	0.1	65	0.1
Construction	406	0.5	432	0.6
Electric power, gas, heat supply, and waterworks	12,056	15.9	11,930	15.7
Information and communication	1,726	2.3	1,746	2.3
Transportation and courier	6,996	9.3	7,144	9.4
Wholesale trade	9,046	12.0	9,004	11.8
Retail trade	546	0.7	531	0.7
Financing and insurance	6,103	8.1	6,206	8.1
Real estate	4,110	5.4	3,978	5.2
Goods rental and leasing	2,586	3.4	2,632	3.5
Academic research, specialized and technical services	11	0.0	18	0.0
Hospitality services	38	0.1	40	0.1
Food and drink services	36	0.0	37	0.0
Lifestyle and entertainment	252	0.3	257	0.3
Education and learning support	17	0.0	18	0.0
Medical treatment and welfare	9	0.0	11	0.0
Other services	82	0.1	40	0.1
Local public entities	1,742	2.3	1,799	2.4
Individuals (residential, consumption, local taxes, and others)	13,587	18.0	13,889	18.2
Total	73,486	97.2	73,898	97.0
Overseas:				
Government and public entities	522	0.7	596	0.8
Financial institutions	200	0.3	200	0.3
Commerce and industry (and others)	1,413	1.9	1,515	2.0
Total	2,135	2.8	2,312	3.0
Total loans	75,622	100.0	76,210	100.0

#### 4) Breakdown of Industrial and Consumer Loans by Collateral

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Secured loans:	341	0.5	348	0.5
Loans secured by securities	97	0.1	94	0.1
Loans secured by real estate, movable assets, and foundations	177	0.2	179	0.2
Loans secured by personal guarantees	66	0.1	74	0.1
Guaranteed loans	2,074	2.7	1,997	2.6
Fiduciary loans	59,620	78.8	59,978	78.7
Other loans	13,585	18.0	13,886	18.2
Industrial and consumer loans	75,622	100.0	76,210	100.0
Subordinated loans	2,150	2.8	2,400	3.1

#### 5) Breakdown of Loans to Domestic Companies by Region

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Hokkaido	666	1.2	663	1.2
Tohoku	1,276	2.4	1,280	2.4
Kanto	35,142	64.8	35,212	64.8
Chubu	5,031	9.3	4,919	9.0
Kinki	8,230	15.2	8,199	15.1
Chugoku	1,348	2.5	1,384	2.5
Shikoku	814	1.5	958	1.8
Kyushu	1,701	3.1	1,752	3.2
Total	54,212	100.0	54,372	100.0

- Notes: 1. Personal loans, nonresident loans, and policy loans are excluded.  
2. Regional classifications are based on the location of the borrowers' headquarters.

6) Breakdown of Industrial and Consumer Loans by Contractual Maturity Dates

(100 Million Yen)

	As of September 30, 2015						Total
	1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years (incl. loans with no maturity dates)	
Fixed-rate loans	8,830	16,204	11,408	8,836	9,293	16,887	71,460
Variable-rate loans	342	941	938	579	433	926	4,162
Total loans	9,172	17,146	12,347	9,415	9,727	17,813	75,622

	As of March 31, 2015						Total
	1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years (incl. loans with no maturity dates)	
Fixed-rate loans	8,631	16,624	11,411	9,529	9,169	17,263	72,629
Variable-rate loans	307	630	793	465	410	973	3,580
Total loans	8,939	17,255	12,204	9,994	9,579	18,237	76,210

(4) Overseas Loans and Investments

1) Breakdown of Overseas Loans and Investments by Asset Composition

- Foreign currency-denominated assets

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Foreign bonds	114,556	68.4	112,127	66.6
Foreign stocks	5,521	3.3	5,958	3.5
Cash, deposits, and others	19,708	11.8	21,701	12.9
Subtotal	139,786	83.4	139,787	83.0

- Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Foreign bonds	—	—	—	—
Cash, deposits, and others	2,538	1.5	2,317	1.4
Subtotal	2,538	1.5	2,317	1.4

- Japanese yen denominated assets

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Loans to nonresidents	991	0.6	1,094	0.7
Foreign bonds and other assets	24,222	14.5	25,152	14.9
Subtotal	25,214	15.0	26,247	15.6

- Total

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
Overseas loans and investments	167,539	100.0	168,352	100.0

Note: Because a forward exchange contract is executed for “foreign currency-denominated assets with fixed yen value,” the yen value is fixed at the time of settlement, and based on that amount, the asset is recorded within assets on the balance sheets.

## 2) Composition of Foreign Currency-Denominated Assets by Currency

(100 Million Yen, %)

	As of September 30, 2015		As of March 31, 2015	
	Amount	%	Amount	%
U.S. Dollar	82,150	58.8	81,305	58.2
Euro	28,718	20.5	28,095	20.1
British Pound	17,517	12.5	17,511	12.5
Australian Dollar	4,925	3.5	5,432	3.9
Polish Zloty	2,569	1.8	3,383	2.4
Hong Kong Dollar	1,003	0.7	1,166	0.8
Others	2,901	2.1	2,892	2.1
Total	139,786	100.0	139,787	100.0

Note: The breakdown signifies the ending balance of the top six currencies as of September 30, 2015.

## 3) Composition of Overseas Loans and Investments by Region

(100 Million Yen, %)

	As of September 30, 2015							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	67,906	42.6	63,736	51.8	4,170	11.5	1,204	56.4
Europe	52,793	33.1	46,619	37.9	6,173	17.0	430	20.1
Oceania	4,396	2.8	4,372	3.6	23	0.1	49	2.3
Asia	5,219	3.3	2,633	2.1	2,586	7.1	36	1.7
Central and South America	27,157	17.0	3,769	3.1	23,387	64.4	101	4.8
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	47	2.2
International organizations	1,848	1.2	1,848	1.5	—	—	265	12.4
Total	159,321	100.0	122,980	100.0	36,341	100.0	2,135	100.0

	As of March 31, 2015							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	67,036	41.5	62,708	51.9	4,327	10.6	1,267	54.8
Europe	52,772	32.7	45,913	38.0	6,858	16.9	530	22.9
Oceania	4,102	2.5	4,073	3.4	29	0.1	51	2.2
Asia	5,352	3.3	2,570	2.1	2,782	6.8	10	0.4
Central and South America	30,301	18.8	3,624	3.0	26,677	65.6	136	5.9
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	51	2.2
International organizations	1,882	1.2	1,882	1.6	—	—	265	11.5
Total	161,449	100.0	120,772	100.0	40,676	100.0	2,312	100.0

## (5) Information on Derivative Transactions

[Qualitative information on derivative transactions]

### (1) Transaction details

Derivative transactions entered into by the Company mainly include the following:

- |                               |  |
|-------------------------------|--|
| Interest-related derivatives: | interest futures, interest rate swaps, and swap options                              |
| Currency-related derivatives: | foreign exchange forward contracts, currency options, and currency swaps.            |
| Stock-related derivatives:    | stock price index futures, stock price index options, and stock certificate options. |
| Bond-related derivatives:     | bond futures, bond future options, and bond sales with options.                      |

### (2) Policy for derivative transactions

In investing assets from the perspective of efficient asset management, the Company mainly uses derivative instruments for controlling asset investment risks.

### (3) Purpose

The Company mainly uses derivative instruments to hedge market risk exposures in order to ensure stable investment activity on assets entrusted from policyholders.

### (4) Risk details

The derivative transactions that the Company enters into involve market risk (risks related to fluctuations in interest rates, currency exchange rates, and stock prices) and credit risk (risks related to the transaction partner's inability to fulfill contractual obligations due to bankruptcy or other reasons). The Company considers that the market risks of the derivative transactions are limited, given the fact that they are mainly used for controlling asset investment risks. In terms of credit risks, the Company considers that the risk of unfulfilled contractual obligations is low due to the fact that investment activities are conducted through domestic and foreign exchange markets or through counterparties with high credit ratings.

### (5) Risk management system

The Company has a policy which sets forth transaction limits for the amount of each derivative transaction by purpose and type. In addition, the Company has an internal control structure, which assigns the back office to verify transaction details by reconciling transaction data with external vouchers, in order to monitor investment activities conducted by the front office. Furthermore, the risk management system is designed to ensure that market risks are monitored and analyzed quantitatively and that the amount of risk and positions, as well as gains and losses, are periodically reported to the Dedicated Management Committee for Investment Risks.

(6) Supplementary explanations regarding quantitative information

a) Supplementary explanations regarding notional amount (contract amount)

The notional amounts for swap transactions and contract amounts for option transactions are the nominal values for interest conversions. The amounts are not meant to indicate the credit risk amount.

The credit risk of derivative transactions refers to the potential costs required when a transaction partner defaults and the Company seeks to maintain the same position within the market. The credit risk is calculated by the Company using the current exposure methodology.

• Credit risk amounts

(100 Million Yen)

	As of September 30, 2015		As of March 31, 2015	
	Notional amount (Contract amount)	Amount of estimated credit risk	Notional amount (Contract amount)	Amount of estimated credit risk
Interest rate swaps	1,015	10	—	—
Currency swaps	10,626	738	9,564	649
Foreign exchange forward contracts	62,332	1,056	62,579	1,998
Interest options (purchase)	—	—	—	—
Currency options (purchase)	—	—	—	—
Others	23	2	408	29
Total	73,998	1,807	72,552	2,678

Note: Currency-related derivatives of “debits and credits denominated in foreign currencies” are excluded.

b) Supplementary explanations regarding fair value calculations

[Futures and other market transactions]

Liquidation values or closing fair values on the balance sheet date

[Stock option transactions]

Theoretical values are calculated by the Company based on volatility and other data obtained mainly from external information vendors.

[Foreign exchange forward contract transactions and currency option transactions]

Theoretical values are calculated by the Company based on Telegraphic Transfer Middle rates (TTM) and discount rates obtained from financial institutions that are the counterparties in such transactions.

[Interest swap transactions and currency swap transactions]

Theoretical values are calculated by discounting the difference of future cash flows by using officially publicized market interest rates.

c) Supplementary explanations regarding net gains and losses

The Company mainly utilizes derivative transactions for complementary measures to control market risks inherent with the investment of assets.

For example, foreign exchange forward contract transactions and currency option transactions are used mainly to hedge foreign currency exchange risks. For foreign currency-denominated assets, it is necessary to evaluate gains and losses in total for foreign bonds, stocks, and other foreign currency spot assets.

(7) Hedge accounting methodologies

The Company mainly applies fair value hedge accounting and deferred hedge accounting for hedging activities related to foreign exchange rate fluctuation exposures on certain bonds denominated in foreign currencies. The Company also applies the exceptional accounting treatment (“*Tokurei-shori*”) for interest rate swaps to hedge the cash flow volatility of certain loans and applies designated hedge accounting (“*Furiate-shori*”) for foreign exchange forward contracts and currency swaps for certain financial assets denominated in foreign currencies. The Company also applies designated hedge accounting (“*Furiate-shori*”) for currency swaps for the foreign currency-denominated subordinated corporate bonds issued by the Company. The Company applies deferred hedge accounting 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 JICPA. Effectiveness of hedging activities is mainly evaluated by performing a ratio analysis of fair value movement comparisons based on the hedging instruments and hedging methods taken, which is in accordance with the Company’s internal risk management policies.

[Quantitative information (general accounts)] (total hedge-accounting-applicable/nonapplicable items)

1. Breakdown of net gains and losses (Breakdown by hedge-accounting-applicable/nonapplicable item)  
(as of September 30, 2015)

(100 Million Yen)

	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(7)	(3,000)	0	—	—	(3,008)
Hedge accounting not applied	0	3	0	—	—	3
Total	(7)	(2,997)	0	—	—	(3,004)

Note: Net gains/losses from applying fair value hedge accounting and net gains/losses from not applying hedge accounting, excluding unamortized amounts of deferred gains (losses) on derivatives under hedge accounting from ceasing to apply hedge accounting, are recorded on the statements of income.

## 2. Interest related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	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								
Fixed interest rate –received / Variable interest rate –paid	515	515	(7)	(7)	—	—	—	—
Fixed interest rate –paid / Variable interest rate –received	500	500	0	0	—	—	—	—
Total				(7)				—

Note: Net gains (losses) shows the fair value.

### (Reference) Composition of interest rate swaps by contractual maturity dates

(100 Million Yen, %)

		As of September 30, 2015						
		1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years	Total
Interest rate swaps Fixed interest rate –received / Variable interest rate –paid	Notional amount	—	—	—	—	10	505	515
	Average fixed interest rate –received	—	—	—	—	0.60	1.21	1.20
	Average variable interest rate –paid	—	—	—	—	0.13	0.12	0.12
Interest rate swaps Fixed interest rate –paid / Variable interest rate –received	Notional amount	—	500	—	—	—	—	500
	Average fixed interest rate –paid	—	0.10	—	—	—	—	0.10
	Average variable interest rate –received	—	0.13	—	—	—	—	0.13

		As of March 31, 2015						
		1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years	Total
Interest rate swaps Fixed interest rate –received / Variable interest rate –paid	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate –received	—	—	—	—	—	—	—
	Average variable interest rate –paid	—	—	—	—	—	—	—
Interest rate swaps Fixed interest rate –paid / Variable interest rate –received	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate –paid	—	—	—	—	—	—	—
	Average variable interest rate –received	—	—	—	—	—	—	—

### 3. Currency related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	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	40,277	—	191	191	39,267	—	(10)	(10)
Euro	12,150	—	(188)	(188)	11,776	—	806	806
Subtotal	62,280	—	23	23	63,636	—	1,088	1,088
Purchased:								
U.S. Dollar	43	—	0	0	31	—	0	0
Euro	—	—	—	—	0	—	0	0
Subtotal	75	—	0	0	32	—	0	0
Currency options:								
Sold:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Purchased:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency swaps:								
U.S. Dollar	4,977	4,838	(1,649)	(1,649)	4,552	4,462	(1,685)	(1,685)
Euro	4,388	4,388	(1,138)	(1,138)	3,982	3,885	(1,310)	(1,310)
Subtotal	10,626	10,488	(3,021)	(3,021)	9,564	9,376	(3,245)	(3,245)
Total				(2,997)				(2,156)

Notes: 1. [ ] show option fees recorded on the balance sheets.

2. Net gains (losses) shows the fair value for forward agreements and swap transactions, and the difference between the option fees and fair value for option transactions.

#### 4. Stock related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Stock forward contracts:								
Sold	21	—	0	0	407	—	(1)	(1)
Purchased	—	—	—	—	—	—	—	—
Stock options:								
Sold:								
Call options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call options	2 (0)	2 (0)	1	0	2 [0]	2 [0]	1	0
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
<b>Total</b>				<b>0</b>				<b>(0)</b>

Notes: 1. [ ] show option fees recorded on the balance sheets.

2. Net gains (losses) shows the fair value for forward agreements, and the difference between the option fees and fair value for option transactions.

#### 5. Bond related

No ending balance as of September 30, 2015, or March 31, 2015.

#### 6. Others

No ending balance as of September 30, 2015, or March 31, 2015.

## 2. Separate Accounts (Individual Variable Insurance)

### (1) Net Valuation Gains/Losses on Trading Securities

(100 Million Yen)

	As of September 30, 2015		As of March 31, 2015	
	Balance sheet amount	Net valuation gains/losses	Balance sheet amount	Net valuation gains/losses
Trading securities	1,040	(128)	1,194	96

### (2) Information on Derivative Transactions (Individual Variable Insurance)

#### 1. Breakdown of net gains and losses (Breakdown by hedge-accounting-applicable/nonapplicable item) (as of September 30, 2015)

(100 Million Yen)

	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	—	—	—	—	—	—
Hedge accounting not applied	—	(0)	(2)	0	—	(2)
Total	—	(0)	(2)	0	—	(2)

Note: Net gains/losses from not applying hedge accounting are recorded on the statements of income.

#### 2. Interest related

No ending balance as of September 30, 2015, or March 31, 2015.

#### 3. Currency related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	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	7	—	(0)	(0)	12	—	(0)	(0)
Euro	16	—	0	0	30	—	(0)	(0)
Subtotal	33	—	0	0	53	—	(0)	(0)
Purchased:								
U.S. Dollar	44	—	(0)	(0)	46	—	(0)	(0)
Euro	15	—	(0)	(0)	20	—	0	0
Subtotal	67	—	(0)	(0)	75	—	(0)	(0)
Total				(0)				(0)

Note: Net gains (losses) shows the fair value.

#### 4. Stock related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Stock exchange:								
Stock price index futures:								
Sold	—	—	—	—	22	—	(0)	(0)
Purchased	56	—	(2)	(2)	21	—	0	0
Total				(2)				0

Note: Net gains (losses) shows the fair value.

#### 5. Bond related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Stock exchange:								
Bond futures:								
Sold	11	—	0	0	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Total				—				—

Note: Net gains (losses) shows the fair value.

#### 6. Others

No ending balance as of September 30, 2015, or March 31, 2015.

### 3. Company Total of General Accounts and Separate Accounts

#### (1) Asset Composition (Company Total)

(100 Million Yen)

	As of September 30, 2015	
		General account
Cash, deposits, and call loans	16,455	15,413
Receivables under resale agreements	—	—
Monetary receivables purchased	4,652	4,652
Proprietary trading securities	—	—
Assets held in trust	—	—
Domestic bonds	232,232	225,464
Domestic stocks	85,808	83,789
Foreign securities	162,078	159,321
Loans	82,806	82,806
Real estate	16,921	16,921
Total	620,493	606,265
Foreign currency-denominated assets	142,704	139,786

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

(100 Million Yen)

	As of September 30, 2015		As of March 31, 2015	
	Balance sheet amount	Net valuation gains/losses	Balance sheet amount	Net valuation gains/losses
Trading securities	12,693	(767)	10,052	443

Notes: 1. Assets held in trust included in trading securities recorded on the balance sheets and net valuation gains/losses included in profit/loss of the current period both include net gains/losses related to derivative transactions.

2. Assets held in trust included in trading securities do not include cash, deposits, and call loans.

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

(100 Million Yen)

	As of September 30, 2015					As of March 31, 2015				
	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	204,223	230,046	25,823	25,825	(2)	206,738	232,924	26,185	26,189	(4)
Held-to-maturity debt securities	—	—	—	—	—	—	—	—	—	—
Investments in subsidiaries and affiliates	77	350	273	273	—	77	374	297	297	—
Available-for-sale securities:	200,113	270,606	70,493	71,384	(891)	193,376	277,227	83,850	84,192	(342)
Domestic bonds	24,618	26,134	1,516	1,517	(1)	23,553	25,123	1,569	1,577	(8)
Domestic stocks	39,752	82,343	42,590	42,982	(392)	39,445	89,364	49,919	50,152	(233)
Foreign securities:	122,875	148,280	25,404	25,853	(449)	118,896	150,095	31,198	31,295	(96)
Foreign bonds	102,759	122,262	19,502	19,725	(222)	97,520	120,054	22,534	22,550	(16)
Foreign stocks and other securities	20,116	26,018	5,901	6,128	(226)	21,376	30,041	8,664	8,744	(79)
Other securities	9,689	10,671	982	1,030	(48)	8,062	9,224	1,162	1,167	(4)
Monetary receivables purchased	477	477	0	0	(0)	388	388	0	0	(0)
Negotiable certificates of deposit	2,700	2,699	(0)	0	(0)	3,030	3,029	(0)	0	(0)
Total	404,413	501,003	96,589	97,483	(893)	400,192	510,526	110,333	110,680	(347)
Domestic bonds	223,948	250,910	26,962	26,965	(2)	224,975	252,330	27,354	27,366	(11)
Domestic stocks	39,752	82,343	42,590	42,982	(392)	39,445	89,364	49,919	50,152	(233)
Foreign securities:	123,671	149,384	25,713	26,162	(449)	119,692	151,229	31,537	31,633	(96)
Foreign bonds	103,477	123,016	19,539	19,761	(222)	98,238	120,813	22,574	22,591	(16)
Foreign stocks and other securities	20,193	26,368	6,174	6,401	(226)	21,453	30,415	8,962	9,041	(79)
Other securities	9,689	10,671	982	1,030	(48)	8,062	9,224	1,162	1,167	(4)
Monetary receivables purchased	4,652	4,993	341	341	(0)	4,987	5,347	359	360	(0)
Negotiable certificates of deposit	2,700	2,699	(0)	0	(0)	3,030	3,029	(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 values of securities without a fair value are as follows:

(100 Million Yen)

	As of September 30, 2015	As of March 31, 2015
Policy-reserve-matching bonds	—	—
Held-to-maturity debt securities:	—	—
Unlisted foreign bonds	—	—
Others	—	—
Investments in subsidiaries and affiliates	3,021	2,928
Available-for-sale securities:	8,638	8,997
Unlisted domestic stocks (excluding over-the-counter stocks)	1,057	1,010
Unlisted foreign stocks (excluding over-the-counter stocks)	5,274	5,874
Unlisted foreign bonds	—	—
Others	2,306	2,113
Total	11,660	11,926

Note: Of securities without fair value, the net gains (losses) on currency valuation of assets denominated in foreign currencies were as follows:  
¥71.2 billion and ¥82.1 billion as of September 30, 2015, and March 31, 2015, respectively.

#### (4) Fair value of Assets Held in Trust (Company Total)

No ending balance as of September 30, 2015, or March 31, 2015.

- Assets held in trust for investment

No ending balance as of September 30, 2015, or March 31, 2015.

- Assets held in trust classified as held-to-maturity, policy-reserve-matching, and others

No ending balance as of September 30, 2015, or March 31, 2015.

(5) Information on Derivative Transactions (Company Total)

1. Breakdown of net gains and losses (Breakdown by hedge-accounting-applicable/nonapplicable item)  
(as of September 30, 2015)

(100 Million Yen)

	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(7)	(3,000)	0	—	—	(3,008)
Hedge accounting not applied	0	8	(1)	0	—	7
Total	(7)	(2,991)	(0)	0	—	(3,000)

Note: Net gains/losses from applying fair value hedge accounting and net gains/losses from not applying hedge accounting, excluding unamortized amounts of deferred gains (losses) on derivatives under hedge accounting from ceasing to apply hedge accounting, are recorded on the statements of income.

2. Items for which hedge accounting has not been applied

a. Interest related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	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								
Fixed interest rate –received / Variable interest rate –paid	15	15	(0)	(0)	—	—	—	—
Fixed interest rate –paid / Variable interest rate – received	500	500	0	0	—	—	—	—
Total				—				—

Note: Net gains (losses) shows the fair value.

## (Reference) Composition of interest rate swaps by contractual maturity dates

(100 Million Yen, %)

		As of September 30, 2015						
		1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years	Total
Interest rate swaps Fixed interest rate – received / Variable interest rate –paid	Notional amount	—	—	—	—	10	5	15
	Average fixed interest rate –received	—	—	—	—	0.60	1.16	0.79
	Average variable interest rate –paid	—	—	—	—	0.13	0.12	0.13
Interest rate swaps Fixed interest rate – paid / Variable interest rate – received	Notional amount	—	500	—	—	—	—	500
	Average fixed interest rate –paid	—	0.10	—	—	—	—	0.10
	Average variable interest rate – received	—	0.13	—	—	—	—	0.13

		As of March 31, 2015						
		1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years	Total
Interest rate swaps Fixed interest rate – received / Variable interest rate –paid	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate –received	—	—	—	—	—	—	—
	Average variable interest rate –paid	—	—	—	—	—	—	—
Interest rate swaps Fixed interest rate – paid / Variable interest rate – received	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate –paid	—	—	—	—	—	—	—
	Average variable interest rate – received	—	—	—	—	—	—	—

b. Currency related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	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	567	—	2	2	319	—	0	0
Euro	228	—	3	3	528	—	8	8
Subtotal	1,699	—	17	17	1,287	—	15	15
Purchased:								
U.S. Dollar	318	—	(1)	(1)	387	—	(2)	(2)
Euro	143	—	(1)	(1)	310	—	(3)	(3)
Subtotal	651	—	(3)	(3)	1,015	—	(10)	(10)
Currency options:								
Sold:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Purchased:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency swaps:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Australian Dollar	88	88	(5)	(5)	—	—	—	—
Subtotal	88	88	(5)	(5)	—	—	—	—
Total				8				5

Notes: 1. [ ] show option fees recorded on the balance sheets.

2. Net gains (losses) shows the fair value for forward agreements and swap transactions, and the difference between the option fees and fair value for option transactions.

c. Stock related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange:								
Stock price index futures:								
Sold	181	—	2	2	226	—	(2)	(2)
Purchased	149	—	(4)	(4)	71	—	0	0
Over the counter:								
Stock forward contracts:								
Sold	—	—	(0)	(0)	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Stock options								
Sold:								
Call options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call options	2 [0]	2 [0]	1	0	2 [0]	2 [0]	1	0
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(1)				(0)

Notes: 1. [ ] show option fees recorded on the balance sheets.

2. Net gains (losses) shows the fair value for futures transactions, forward agreements and swap transactions, and the difference between the option fees and fair value for option transactions.

d. Bond related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Stock exchange:								
Bond futures:								
Sold	180	—	0	0	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Total				0				—

Note: Net gains (losses) shows the fair value.

e. Others

No ending balance as of September 30, 2015, or March 31, 2015.

### 3. Items for which hedge accounting has been applied

#### a. Interest related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	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								
Fixed interest rate – received / Variable interest rate –paid	500	500	(7)	(7)	—	—	—	—
Fixed interest rate –paid / Variable interest rate – received	—	—	—	—	—	—	—	—
Total				(7)				—

Note: Net gains (losses) shows the fair value.

#### (Reference) Composition of interest rate swaps by contractual maturity dates

(100 Million Yen, %)

		As of September 30, 2015						
		1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years	Total
Interest rate swaps Fixed interest rate – received / Variable interest rate –paid	Notional amount	—	—	—	—	—	500	500
	Average fixed interest rate –received	—	—	—	—	—	1.21	1.21
	Average variable interest rate –paid	—	—	—	—	—	0.12	0.12
Interest rate swaps Fixed interest rate – paid / Variable interest rate – received	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate –paid	—	—	—	—	—	—	—
	Average variable interest rate – received	—	—	—	—	—	—	—

		As of March 31, 2015						
		1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years	Total
Interest rate swaps Fixed interest rate – received / Variable interest rate –paid	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate –received	—	—	—	—	—	—	—
	Average variable interest rate –paid	—	—	—	—	—	—	—
Interest rate swaps Fixed interest rate – paid / Variable interest rate – received	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate –paid	—	—	—	—	—	—	—
	Average variable interest rate – received	—	—	—	—	—	—	—

b. Currency related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	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	39,967	—	189	189	39,232	—	(9)	(9)
Euro	12,150	—	(188)	(188)	11,776	—	806	806
Subtotal	61,374	—	15	15	63,597	—	1,089	1,089
Purchased:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency options:								
Sold:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Purchased:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Deferred hedge accounting (Major hedged item: bonds denominated in foreign currencies):								
Currency swaps:								
U.S. Dollar	4,977	4,838	(1,649)	(1,649)	4,552	4,462	(1,685)	(1,685)
Euro	4,388	4,388	(1,138)	(1,138)	3,982	3,885	(1,310)	(1,310)
Subtotal	10,538	10,399	(3,015)	(3,015)	9,564	9,376	(3,245)	(3,245)
<b>Total</b>				<b>(3,000)</b>				<b>(2,156)</b>

Notes: 1. [ ] show option fees recorded on the balance sheets.

2. Net gains (losses) shows the fair value for forward agreements and swap transactions, and the difference between the option fees and fair value for option transactions.

c. Stock related

(100 Million Yen)

	As of September 30, 2015				As of March 31, 2015			
	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: stocks and other securities):								
Stock forward contracts:								
Sold:	21	—	0	0	407	—	(1)	(1)
Purchased:	—	—	—	—	—	—	—	—
Total				0				(1)

Note: Net gains (losses) shows the fair value.

d. Bond related

No ending balance as of September 30, 2015, or March 31, 2015.

e. Others

No ending balance as of September 30, 2015, or March 31, 2015.