
Supplementary Materials
For the Six Months Ended September 30, 2016

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1. General Account

(1) Proprietary Trading Securities

1) Breakdown of Proprietary Trading Securities

No ending balance as of September 30, 2016, or March 31, 2016.

2) Proceeds on Sales of Proprietary Trading Securities

No items to report for the six months ended September 30, 2016, or for the six months ended September 30, 2015.

(2) Securities

1) Breakdown of Investments in Securities

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Domestic bonds	227,614	45.7	233,548	46.6
National government bonds	194,326	39.0	196,169	39.1
Local government bonds	10,113	2.0	12,811	2.6
Corporate bonds	23,175	4.7	24,567	4.9
[public entity bonds]	[9,967]	[2.0]	(11,270)	(2.2)
Domestic stocks	76,793	15.4	81,076	16.2
Foreign securities	177,227	35.6	171,581	34.2
Foreign bonds	141,347	28.4	134,251	26.8
Foreign stocks and other securities	35,879	7.2	37,330	7.4
Other securities	16,445	3.3	15,130	3.0
Total	498,080	100.0	501,337	100.0

2) Breakdown of Securities by Maturity Dates

(100 Million Yen)

	As of September 30, 2016						Total
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including securities with no fixed maturity)	
National government bonds	3,126	5,567	6,256	8,948	35,500	134,926	194,326
Local government bonds	851	2,167	336	102	883	5,772	10,113
Corporate bonds	1,584	4,259	1,272	1,672	2,551	11,835	23,175
Domestic stocks						76,793	76,793
Foreign securities	4,064	8,367	12,582	11,306	18,137	122,768	177,227
Foreign bonds	4,056	8,183	12,262	10,963	17,594	88,286	141,347
Foreign stocks and other securities	8	183	319	343	542	34,481	35,879
Other securities	505	103	2,187	1,175	7,003	5,470	16,445
Monetary receivables purchased	296	—	77	47	242	2,902	3,566
Negotiable certificates of deposit	4,512	—	—	—	—	—	4,512
Total	14,940	20,465	22,712	23,253	64,318	360,469	506,159

	As of March 31, 2016						Total
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including securities with no fixed maturity)	
National government bonds	3,229	5,568	7,419	9,778	28,696	141,476	196,169
Local government bonds	2,827	1,866	1,387	32	565	6,132	12,811
Corporate bonds	2,247	5,064	1,300	1,267	2,230	12,457	24,567
Domestic stocks						81,076	81,076
Foreign securities	4,302	7,805	15,644	14,000	15,734	114,093	171,581
Foreign bonds	4,290	7,673	15,360	13,558	15,279	78,088	134,251
Foreign stocks and other securities	12	131	283	442	455	36,005	37,330
Other securities	190	438	2,202	1,080	5,477	5,742	15,130
Monetary receivables purchased	229	6	49	120	368	3,425	4,199
Negotiable certificates of deposit	7,302	—	—	—	—	—	7,302
Total	20,329	20,748	28,003	26,280	53,072	364,404	512,839

3) Breakdown of Local Government Bonds by Region

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Hokkaido	22	0.2	22	0.2
Tohoku	1	0.0	71	0.6
Kanto	5,656	55.9	6,492	50.7
Chubu	2,260	22.4	2,844	22.2
Kinki	217	2.2	206	1.6
Chugoku	98	1.0	93	0.7
Shikoku	—	—	—	—
Kyushu	975	9.6	1,042	8.1
Others	880	8.7	2,037	15.9
Total	10,113	100.0	12,811	100.0

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

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

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
AAA	16,879	9.7	18,905	11.0
AA	119,153	68.2	112,606	65.6
A	22,961	13.1	23,734	13.8
BBB	12,042	6.9	11,117	6.5
Less than or equal to BB	238	0.1	262	0.2
Nonrated	3,361	1.9	5,002	2.9
Total	174,636	100.0	171,629	100.0

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

(The amount of Japanese government bonds is ¥19,432.6 billion and ¥19,616.9 billion as of September 30, 2016 and March 31, 2016, 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, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Fishery, agriculture, and forestry	34	0.0	34	0.0
Mining	43	0.1	42	0.1
Construction	1,276	1.7	1,479	1.8
Manufacturing:				
Food	3,114	4.1	3,399	4.2
Textiles and apparel	1,138	1.5	1,206	1.5
Pulp and paper	211	0.3	225	0.3
Chemicals	6,984	9.1	6,644	8.2
Pharmaceuticals	6,926	9.0	7,510	9.3
Oil and coal products	165	0.2	187	0.2
Rubber products	807	1.1	1,001	1.2
Glass and ceramic products	707	0.9	694	0.9
Iron and steel	1,191	1.6	1,254	1.5
Nonferrous metals	723	0.9	701	0.9
Metal products	387	0.5	403	0.5
Machinery	4,297	5.6	4,241	5.2
Electric appliances	8,323	10.8	8,501	10.5
Transportation equipment	12,052	15.7	12,366	15.3
Precision instruments	968	1.3	1,248	1.5
Other products	907	1.2	999	1.2
Electric power and gas	3,423	4.5	3,840	4.7
Transportation, information, and communication:				
Land transportation	4,984	6.5	5,628	6.9
Marine transportation	80	0.1	66	0.1
Air transportation	97	0.1	113	0.1
Warehousing and harbor transportation services	80	0.1	122	0.2
Information and communication	1,771	2.3	1,665	2.1
Commerce:				
Wholesale trade	2,374	3.1	2,527	3.1
Retail trade	2,215	2.9	2,335	2.9
Finance and insurance:				
Banking	4,769	6.2	4,782	5.9
Securities and trading	490	0.6	554	0.7
Insurance	4,068	5.3	4,801	5.9
Other financial services	467	0.6	496	0.6
Real estate	397	0.5	467	0.6
Services	1,311	1.7	1,529	1.9
Total	76,793	100.0	81,076	100.0

(3) Loans

1) Breakdown of Loans

(100 Million Yen)

	As of September 30, 2016	As of March 31, 2016
Policy loans:	6,749	6,958
Premium loans	486	505
Policyholder loans	6,263	6,452
Industrial and consumer loans:	74,338	74,256
Corporate loans:	54,461	55,020
Corporate loans - domestic	53,155	53,593
Corporate loans - international	1,305	1,426
Loans to national, international, government-affiliated organizations, and public entities:	6,380	5,131
Loans to domestic organizations and entities	5,863	4,611
Loans to international organizations and entities	517	519
Housing loans	7,972	8,497
Consumer loans	4,491	4,727
Other loans	1,032	880
Total	81,088	81,214
Loans to nonresidents	1,822	1,946

2) Breakdown of Loans to Domestic Companies by Company Size

(100 Million Yen, %)

		As of September 30, 2016		As of March 31, 2016	
		Amount	%	Amount	%
Large companies	Number of borrowers	905	36.5	927	37.8
	Amount of loans	46,711	87.9	47,446	88.5
Medium-sized companies	Number of borrowers	334	13.5	341	13.9
	Amount of loans	744	1.4	766	1.4
Small companies	Number of borrowers	1,241	50.0	1,183	48.3
	Amount of loans	5,698	10.7	5,380	10.0
Total loans to domestic companies	Number of borrowers	2,480	100.0	2,451	100.0
	Total amount of loans	53,155	100.0	53,593	100.0

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

Company size classifications are as below:

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

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

3) Breakdown of Industrial and Consumer Loans by Industry

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Domestic:				
Manufacturing:	13,242	17.8	13,645	18.4
Food	1,051	1.4	1,029	1.4
Textiles and apparel	355	0.5	348	0.5
Wood and wood products	28	0.0	21	0.0
Pulp and paper	712	1.0	770	1.0
Printing	184	0.2	187	0.3
Chemicals	2,661	3.6	2,688	3.6
Oil and coal products	715	1.0	776	1.0
Ceramics, soil, and stones	430	0.6	440	0.6
Iron and steel	1,981	2.7	1,858	2.5
Nonferrous metals	193	0.3	205	0.3
Metal products	146	0.2	151	0.2
General purpose, production, and operational machines	1,384	1.9	1,346	1.8
Electric appliances	1,320	1.8	1,449	2.0
Transportation equipment	1,758	2.4	1,941	2.6
Other manufacturing products	315	0.4	428	0.6
Agriculture and forestry	—	—	—	—
Fishery	20	0.0	20	0.0
Mining and quarrying of stone and gravel	53	0.1	55	0.1
Construction	335	0.5	403	0.5
Electric power, gas, heat supply, and waterworks	11,769	15.8	11,916	16.0
Information and communication	1,589	2.1	1,617	2.2
Transportation and courier	6,816	9.2	6,956	9.4
Wholesale trade	9,190	12.4	8,661	11.7
Retail trade	552	0.7	556	0.7
Financing and insurance	5,701	7.7	5,894	7.9
Real estate	4,180	5.6	4,122	5.6
Goods rental and leasing	2,522	3.4	2,615	3.5
Academic research and specialized and technical services	9	0.0	11	0.0
Hospitality services	41	0.1	38	0.1
Food and drink services	28	0.0	31	0.0
Lifestyle and entertainment	657	0.9	679	0.9
Education and learning support	14	0.0	15	0.0
Medical treatment and welfare	10	0.0	6	0.0
Other services	152	0.2	143	0.2
Local public entities	1,629	2.2	1,689	2.3
Individuals (residential, consumption, local taxes, and others)	12,465	16.8	13,225	17.8
Other	1,533	2.1	—	—
Total	72,515	97.5	72,309	97.4
Overseas:				
Government and public entities	517	0.7	519	0.7
Financial institutions	150	0.2	150	0.2
Commerce and industry (and others)	1,155	1.6	1,276	1.7
Total	1,822	2.5	1,946	2.6
Total loans	74,338	100.0	74,256	100.0

4) Breakdown of Industrial and Consumer Loans by Collateral

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Secured loans:	380	0.5	350	0.5
Loans secured by securities	124	0.2	92	0.1
Loans secured by real estate, movable assets, and foundations	179	0.2	173	0.2
Loans secured by personal guarantees	76	0.1	84	0.1
Guarantee loans	1,792	2.4	1,982	2.7
Fiduciary loans	59,701	80.3	58,698	79.0
Other loans	12,463	16.8	13,224	17.8
Industrial and consumer loans	74,338	100.0	74,256	100.0
Subordinated loans	2,741	3.7	1,961	2.6

5) Breakdown of Loans to Domestic Companies by Region

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Hokkaido	638	1.2	667	1.2
Tohoku	1,256	2.4	1,314	2.5
Kanto	34,503	64.9	34,299	64.0
Chubu	4,781	9.0	4,946	9.2
Kinki	8,335	15.7	8,635	16.1
Chugoku	1,193	2.2	1,181	2.2
Shikoku	801	1.5	802	1.5
Kyushu	1,644	3.1	1,746	3.3
Total	53,155	100.0	53,593	100.0

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

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

6) Breakdown of Industrial and Consumer Loans by Maturity Dates

(100 Million Yen)

	As of September 30, 2016						
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including loans with no fixed maturity)	Total
Fixed-rate loans	10,873	13,337	11,251	8,392	8,302	17,496	69,653
Variable-rate loans	545	871	1,185	621	511	948	4,684
Total loans	11,419	14,208	12,436	9,014	8,814	18,444	74,338

	As of March 31, 2016						
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including loans with no fixed maturity)	Total
Fixed-rate loans	8,791	15,231	11,944	8,221	8,297	16,956	69,443
Variable-rate loans	443	973	1,339	495	603	956	4,812
Total loans	9,235	16,205	13,283	8,717	8,901	17,912	74,256

(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, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Foreign bonds	135,371	72.8	126,712	70.9
Foreign stocks	5,558	3.0	5,575	3.1
Cash, deposits, and others	19,736	10.6	19,494	10.9
Subtotal	160,666	86.4	151,783	84.9

- Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Foreign bonds	—	—	—	—
Cash, deposits, and others	2,464	1.3	2,481	1.4
Subtotal	2,464	1.3	2,481	1.4

- Japanese yen-denominated assets

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Loans to nonresidents	837	0.5	941	0.5
Foreign bonds and other assets	21,978	11.8	23,484	13.1
Subtotal	22,816	12.3	24,426	13.7

- Total

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
Overseas loans and investments	185,947	100.0	178,691	100.0

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

2) Composition of Foreign Currency-Denominated Assets by Currency

(100 Million Yen, %)

	As of September 30, 2016		As of March 31, 2016	
	Amount	%	Amount	%
U.S. dollar	98,195	61.1	89,750	59.1
Euro	35,681	22.2	31,554	20.8
British pound	13,312	8.3	15,912	10.5
Australian dollar	5,669	3.5	5,558	3.7
Canadian dollar	3,441	2.1	2,713	1.8
Indian rupee	1,362	0.8	1,359	0.9
Others	3,002	1.9	4,935	3.3
Total	160,666	100.0	151,783	100.0

Note: The six currencies are broken down and shown by rank in terms of their outstanding balance as of September 30, 2016.

3) Composition of Overseas Loans and Investments by Geographical Area

(100 Million Yen, %)

	As of September 30, 2016							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks and other securities			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	86,315	48.7	82,244	58.2	4,071	11.3	1,050	57.6
Europe	52,956	29.9	47,360	33.5	5,596	15.6	380	20.8
Oceania	4,598	2.6	4,575	3.2	23	0.1	—	—
Asia	5,576	3.1	2,474	1.8	3,101	8.6	32	1.8
Central and South America	25,941	14.6	2,854	2.0	23,086	64.3	95	5.2
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International organizations	1,838	1.0	1,838	1.3	—	—	265	14.5
Total	177,227	100.0	141,347	100.0	35,879	100.0	1,822	100.0

	As of March 31, 2016							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks and other securities			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	77,805	45.3	73,601	54.8	4,204	11.3	1,067	54.8
Europe	53,770	31.3	47,603	35.5	6,166	16.5	380	19.5
Oceania	4,914	2.9	4,889	3.6	24	0.1	48	2.5
Asia	5,710	3.3	2,652	2.0	3,058	8.2	34	1.8
Central and South America	27,388	16.0	3,512	2.6	23,876	64.0	106	5.5
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	44	2.3
International organizations	1,991	1.2	1,991	1.5	—	—	265	13.6
Total	171,581	100.0	134,251	100.0	37,330	100.0	1,946	100.0

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

(5) Information on Derivative Transactions

[Qualitative information on derivative transactions]

(1) Transaction details

The following are derivative transactions that the Company uses:

Interest rate-related derivatives: Interest futures, interest rate swaps, and swaptions.

Currency-related derivatives: Foreign exchange forward contracts, currency options, and currency swaps.

Equity-related derivatives: Equity index futures, equity index options, equity options, and equity forward.

Bond-related derivatives: Bond futures, bond future options, and bond sales with attached options.

(2) Policy

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

(3) Purpose

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

(4) Risk details

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

(5) Risk management system

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

(6) Supplementary explanation regarding quantitative information

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

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

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

• Credit risk amounts

(100 Million Yen)

	As of September 30, 2016		As of March 31, 2016	
	Notional principal (contract amount)	Credit risk estimate	Notional principal (contract amount)	Credit risk estimate
Interest rate swaps	2,608	187	1,785	115
Currency swaps	13,081	1,654	11,944	1,039
Foreign exchange forward contracts	97,728	3,371	74,578	2,194
Equity forward contracts	5,597	459	2,100	157
Equity options (purchase)	853	52	2	0
Currency options (purchase)	1,516	15	—	—
Equity index futures	628	49	—	—
Other derivative financial instruments	—	—	—	—
Total	122,014	5,790	90,411	3,507

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

b) Supplementary explanation regarding fair value calculations

[Futures and other market transactions]

Liquidation value or closing market price on the balance sheet date

[Equity option transactions]

Liquidation value or closing market price, or theoretical values based on volatility and other data obtained from external information vendors.

[Foreign exchange forward contracts and currency options]

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

[Interest rate swap transactions and currency swaps]

Theoretical present value calculated by discounting the difference of future cash flows based on published market interest rates.

[Equity forward transactions]

Theoretical present value calculated by discounting future cash flows based on published market interest rates.

c) Supplementary explanation regarding transaction gains and losses

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

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

(7) Hedge accounting method

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

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

1. Breakdown of gains/losses (with and without hedge accounting applied) (as of September 30, 2016)

(100 Million Yen)

	Interest rate-related	Currency-related	Equity-related	Bond-related	Others	Total
Hedge accounting applied	149	2,069	(245)	—	—	1,972
Hedge accounting not applied	0	(49)	7	—	—	(41)
Total	149	2,019	(237)	—	—	1,930

Note: Net gains/losses from applying the fair value hedge included in gain and loss on hedge accounting applied and net gains/losses included in hedge accounting not applied other than deferred gain to be amortized from the discontinuation of hedge accounting are recorded on the statements of income.

2. Interest rate-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Interest rate swaps								
Receive fixed interest rate/ pay variable interest rate	2,608	2,608	149	149	1,760	1,760	70	70
Pay fixed interest rate/ receive variable interest rate	—	—	—	—	25	25	(0)	(0)
Total				149				70

Note: Net gains/losses represent the fair value.

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

		As of September 30, 2016						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	40	60	8	2,500	2,608
	Average fixed interest rate to receive	—	—	(0.05)	(0.02)	0.13	0.70	0.67
	Average variable interest rate to pay	—	—	0.00	0.00	0.02	(0.00)	(0.00)
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to pay	—	—	—	—	—	—	—
	Average variable interest rate to receive	—	—	—	—	—	—	—

		As of March 31, 2016						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	—	—	—	1,760	1,760
	Average fixed interest rate to receive	—	—	—	—	—	0.79	0.79
	Average variable interest rate to pay	—	—	—	—	—	0.02	0.02
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	15	10	25
	Average fixed interest rate to pay	—	—	—	—	0.25	0.16	0.21
	Average variable interest rate to receive	—	—	—	—	0.03	0.02	0.03

3. Currency-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	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	60,228	—	978	978	47,624	—	711	711
Euro	24,499	—	231	231	14,803	—	18	18
Subtotal including others	99,709	—	2,305	2,305	74,316	—	1,134	1,134
Purchased:								
U.S. Dollar	75	—	(0)	(0)	768	—	(1)	(1)
Euro	0	—	(0)	(0)	0	—	0	0
British Pound	254	—	(5)	(5)	—	—	—	—
Subtotal including others	330	—	(6)	(6)	1,373	—	23	23
Currency options:								
Sold:								
Call options:								
U.S. Dollar	758 [2]	— [—]	1	1	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	758 [2]	— [—]	1	1	— [—]	— [—]	—	—
Put								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. Dollar	1,516 [9]	— [—]	2	(6)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	1,516 [9]	— [—]	2	(6)	— [—]	— [—]	—	—
Currency swaps:								
US\$ paid / ¥ received	5,373	5,009	(336)	(336)	5,318	5,113	(1,060)	(1,060)
€ paid / ¥ received	4,963	4,651	(125)	(125)	4,710	4,449	(777)	(777)
¥ paid / A\$ received	1,454	1,454	(71)	(71)	727	727	(1)	(1)
Subtotal	13,081	12,404	(275)	(275)	11,944	11,479	(1,815)	(1,815)
Total				2,019				(657)

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

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

4. Equity-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Equity index futures:								
Sold	640	—	11	11	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	851 [46]	— [—]	42	(4)	— [—]	— [—]	—	—
Over the counter:								
Equity forward contracts:								
Sold	5,418	—	(245)	(245)	2,044	—	(80)	(80)
Purchased	—	—	—	—	—	—	—	—
Equity index options :								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	2 [0]	2 [0]	0	0	2 [0]	2 [0]	1	0
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(237)				(80)

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

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

5. Bond-related

No ending balance as of September 30, 2016 or March 31, 2016.

6. Others

No ending balance as of September 30, 2016 or March 31, 2016.

2. Separate Account for Individual Variable Insurance

(1) Net Valuation Gains/Losses on Trading Securities

(100 Million Yen)

	As of September 30, 2016		As of March 31, 2016	
	Balance sheet amount	Valuation gains/losses included in profit and loss	Balance sheet amount	Valuation gains/losses included in profit and loss
Trading securities	955	(32)	893	(150)

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

1. Breakdown of gains/losses (with and without hedge accounting applied) (as of September 30, 2016)

(100 Million Yen)

		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	Total
	Hedge accounting applied	—	—	—	—	—	—
	Hedge accounting not applied	—	0	(0)	(0)	—	(0)
Total		—	0	(0)	(0)	—	(0)

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

2. Interest rate-related

No ending balance as of September 30, 2016, or March 31, 2016.

3. Currency-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	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	15	—	0	0	27	—	0	0
Euro	21	—	0	0	35	—	(0)	(0)
Subtotal	48	—	0	0	73	—	(0)	(0)
Purchased:								(0)
U.S. Dollar	21	—	(0)	(0)	64	—	(0)	(0)
Euro	11	—	(0)	(0)	24	—	0	0
Subtotal	46	—	(0)	(0)	104	—	0	0
Total				0				(0)

Note: Net gains/losses represent the fair value.

4. Equity-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Equity index futures:								
Sold	—	—	—	—	—	—	—	—
Purchased	39	—	(0)	(0)	107	—	0	0
Total				(0)				0

Note: Net gains/losses represent the fair value.

5. Bond-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Bond futures:								
Sold	9	—	(0)	(0)	4	—	0	0
Purchased	—	—	—	—	—	—	—	—
Total				(0)				0

Note: Net gains/losses represent the fair value.

6. Others

No ending balance as of September 30, 2016 or March 31, 2016.

3. Company Total of General Accounts and Separate Accounts

(1) Asset Structure (Company Total)

(100 Million Yen)

	As of September 30, 2016	
		General account
Cash, deposits, and call loans	11,687	10,024
Receivables under resale agreements	—	—
Monetary receivables purchased	3,566	3,566
Proprietary trading securities	—	—
Assets held in trust	10	10
Domestic bonds	232,884	227,614
Domestic stocks	78,410	76,793
Foreign securities	180,074	177,227
Loans	81,088	81,088
Real estate	16,529	16,529
Total	631,750	618,703
Foreign currency-denominated assets	163,582	160,666

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

(100 Million Yen)

	As of September 30, 2016		As of March 31, 2016	
	Balance sheet amount	Valuation gains/losses included in profit and loss	Balance sheet amount	Valuation gains/losses included in profit and loss
Trading securities	11,114	(245)	11,645	(944)

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

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

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

(100 Million Yen)

	As of September 30, 2016					As of March 31, 2016				
	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	199,634	245,842	46,207	46,231	(23)	205,613	250,527	44,914	44,914	(0)
Held-to-maturity debt securities	—	—	—	—	—	—	—	—	—	—
Investments in subsidiaries and affiliates	77	467	390	390	—	77	669	592	592	—
Available-for-sale securities:	235,457	292,515	57,057	59,877	(2,819)	226,222	291,383	65,161	67,305	(2,143)
Domestic bonds	29,300	31,901	2,600	2,640	(39)	29,911	32,596	2,684	2,696	(11)
Domestic stocks	39,428	72,577	33,149	34,826	(1,676)	39,710	76,277	36,567	38,098	(1,531)
Foreign securities:	147,605	167,137	19,532	20,444	(912)	136,128	160,169	24,040	24,536	(496)
Foreign bonds	125,650	140,698	15,047	15,758	(710)	114,806	133,533	18,727	19,032	(304)
Foreign stocks and other securities	21,955	26,439	4,484	4,685	(201)	21,322	26,636	5,313	5,504	(191)
Other securities	14,317	16,091	1,774	1,965	(191)	12,913	14,781	1,867	1,972	(104)
Monetary receivables purchased	293	294	1	1	(0)	254	255	1	1	(0)
Negotiable certificates of deposit	4,512	4,512	0	0	(0)	7,303	7,302	(0)	0	(0)
Total	435,169	538,825	103,656	106,499	(2,843)	431,912	542,580	110,667	112,812	(2,144)
Domestic bonds	225,014	273,448	48,434	48,497	(62)	230,863	278,029	47,166	47,177	(11)
Domestic stocks	39,428	72,577	33,149	34,826	(1,676)	39,710	76,277	36,567	38,098	(1,531)
Foreign securities:	148,332	168,284	19,952	20,864	(912)	136,923	161,591	24,667	25,163	(496)
Foreign bonds	126,299	141,376	15,077	15,787	(710)	115,523	134,285	18,761	19,066	(304)
Foreign stocks and other securities	22,032	26,907	4,875	5,076	(201)	21,399	27,305	5,905	6,096	(191)
Other securities	14,317	16,091	1,774	1,965	(191)	12,913	14,781	1,867	1,972	(104)
Monetary receivables purchased	3,565	3,910	345	345	(0)	4,198	4,597	399	399	(0)
Negotiable certificates of deposit	4,512	4,512	0	0	(0)	7,303	7,302	(0)	0	(0)

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

- Book value of securities without fair value

(100 Million Yen)

	As of September 30, 2016	As of March 31, 2016
Policy-reserve-matching bonds	—	—
Held-to-maturity debt securities:	—	—
Unlisted foreign bonds	—	—
Others	—	—
Investments in subsidiaries and affiliates	6,399	6,920
Available-for-sale securities:	7,546	8,637
Unlisted domestic stocks (excluding over-the-counter stocks)	1,045	1,047
Unlisted foreign stocks (excluding over-the-counter stocks)	4,312	5,257
Unlisted foreign bonds	—	—
Others	2,188	2,333
Total	13,945	15,558

Note: Of securities without fair value, the net gains (losses) on foreign exchange valuation of assets denominated in foreign currencies were as follows:
¥(17.7) billion and ¥37.4 billion as of September 30, 2016 and March 31, 2016, respectively.

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

(100 Million Yen)

	As of September 30, 2016					As of March 31, 2016				
	Balance sheet amount	Fair Value	Net gains/losses		Balance sheet amount	Fair Value	Net gains/losses			
			Gains	Losses			Gains	Losses		
Assets held in trust	10	10	—	—	19	19	—	—		

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

- Assets Held in Trust for Investment

(100 Million Yen)

	As of September 30, 2016		As of March 31, 2016	
	Balance sheet amount	Valuation gains (losses) included in profit and loss	Balance sheet amount	Valuation gains (losses) included in profit and loss
Assets held in trust for investment	10	0	19	(0)

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

- Assets Held in Trust Classified as Policy-Reserve-Matching, Held-to-Maturity, and others
No ending balance as of September 30, 2016 or March 31, 2016.

(5) Information on Derivative Transactions (Company Total)

1. Breakdown of net gains/losses (with and without hedge accounting applied) (as of September 30, 2016)

(100 Million Yen)

	Interest rate-related	Currency-related	Equity-related	Bond-related	Others	Total
Hedge accounting applied	149	2,069	(245)	—	—	1,972
Hedge accounting not applied	0	(36)	5	(0)	—	(30)
Total	149	2,032	(239)	(0)	—	1,942

Note: Net gains/losses from applying the fair value hedge included in gain and loss on hedge accounting applied and net gains/losses included in hedge accounting not applied other than deferred gain to be amortized from the discontinuation of hedge accounting are recorded on the statements of income.

2. Items without hedge accounting applied

a. Interest rate-related

(100 Million Yen)

Note: Net gains/losses represent the fair value.

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:								
Interest rate swaps								
Receive fixed interest rate/ pay variable interest rate	8	8	0	0	10	10	(0)	(0)
Pay fixed interest rate/ receive variable interest rate	—	—	—	—	25	25	(0)	(0)
Total				0				(0)

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

		As of September 30, 2016						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	—	—	8	—	8
	Average fixed interest rate to receive	—	—	—	—	0.13	—	0.13
	Average variable interest rate to pay	—	—	—	—	0.02	—	0.02
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to pay	—	—	—	—	—	—	—
	Average variable interest rate to receive	—	—	—	—	—	—	—

		As of March 31, 2016						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	—	—	—	10	10
	Average fixed interest rate to receive	—	—	—	—	—	0.16	0.16
	Average variable interest rate to pay	—	—	—	—	—	0.02	0.02
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	15	10	25
	Average fixed interest rate to pay	—	—	—	—	0.25	0.16	0.21
	Average variable interest rate to receive	—	—	—	—	0.03	0.02	0.03

b. Currency related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	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	777	—	11	11	987	—	8	8
Euro	249	—	1	1	375	—	(6)	(6)
Australian Dollar	461	—	0	0	630	—	(11)	(11)
British Pound	1,031	—	36	36	585	—	(5)	(5)
Subtotal including others	2,592	—	50	50	3,431	—	(49)	(49)
Purchased:								
U.S. Dollar	398	—	(1)	(1)	1,488	—	(3)	(3)
Euro	120	—	(0)	(0)	199	—	2	2
Australian Dollar	208	—	2	2	329	—	1	1
British Pound	439	—	(10)	(10)	345	—	(0)	(0)
Subtotal including others	1,245	—	(9)	(9)	2,417	—	2	2
Currency options:								
Sold:								
Call								
U.S. Dollar	758 [2]	— [—]	1	1	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	758 [2]	— [—]	1	1	— [—]	— [—]	—	—
Put								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. Dollar	1,516 [9]	— [—]	2	(6)	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	1,516 [9]	— [—]	2	(6)	— [—]	— [—]	—	—
Currency swaps:								
US\$ paid / ¥ received	—	—	—	—	—	—	—	—
€ paid / ¥ received	—	—	—	—	—	—	—	—
¥ paid / A\$ received	1,454	1,454	(71)	(71)	727	727	(1)	(1)
Subtotal	1,554	1,554	(72)	(72)	727	727	(1)	(1)
Total				(36)				(49)

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

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

c. Equity-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Equity index futures:								
Sold	743	—	10	10	67	—	(0)	(0)
Purchased	153	—	(0)	(0)	264	—	2	2
Equity index options:								
Sold								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	851 [46]	— [—]	42	(4)	— [—]	— [—]	—	—
Over the counter:								
Equity forward contracts:								
Sold	—	—	—	—	—	—	(0)	(0)
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	2 [0]	2 [0]	0	0	2 [0]	2 [0]	1	0
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				5				1

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

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

d. Bond-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Bond futures:								
Sold	118	—	(0)	(0)	59	—	0	0
Purchased	—	—	—	—	—	—	—	—
Total				(0)				0

Note: Net gains/losses represent the fair value.

e. Others

No ending balance as of September 30, 2016 or March 31, 2016.

3. Items with hedge accounting applied

a. Interest rate-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over-the-counter:								
Deferred hedge accounting (major hedged item: insurance liabilities):								
Interest rate swaps								
Receive fixed interest rate/pay variable interest rate	2,500	2,500	148	148	1,750	1,750	70	70
Pay fixed interest rate/receive variable interest rate	—	—	—	—	—	—	—	—
Deferred hedge accounting (major hedged item: loans):								
Interest rate swaps								
Receive fixed interest rate/pay variable interest rate	100	100	0	0	—	—	—	—
Pay fixed interest rate/receive variable interest rate	—	—	—	—	—	—	—	—
Total				149				70

Note: Net gains/losses represent the fair value.

(Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

		As of September 30, 2016						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	40	60	—	2,500	2,600
	Average fixed interest rate to receive	—	—	(0.05)	(0.02)	—	0.70	0.67
	Average variable interest rate to pay	—	—	0.00	0.00	—	(0.00)	(0.00)
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to pay	—	—	—	—	—	—	—
	Average variable interest rate to receive	—	—	—	—	—	—	—

		As of March 31, 2016						
		1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years	Total
Interest rate swaps Receive fixed interest rate/ pay variable interest rate	Notional amount	—	—	—	—	—	1,750	1,750
	Average fixed interest rate to receive	—	—	—	—	—	0.79	0.79
	Average variable interest rate to pay	—	—	—	—	—	0.02	0.02
Interest rate swaps Pay fixed interest rate/receive variable interest rate	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate to pay	—	—	—	—	—	—	—
	Average variable interest rate to receive	—	—	—	—	—	—	—

b. Currency-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	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	60,087	—	974	974	47,493	—	705	705
Euro	24,476	—	231	231	14,778	—	17	17
Subtotal including others	98,882	—	2,272	2,272	73,244	—	1,162	1,162
Purchased:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency options:								
Sold:								
Call								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put								
U.S. Dollar	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Euro	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Subtotal	— [—]	— [—]	—	—	— [—]	— [—]	—	—

b. Currency-related (Continued)

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Deferred hedge accounting (major hedged item: foreign stock forecasted transaction):								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Purchased:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	562	—	23	23
Deferred hedge accounting (major hedged item: bonds denominated in foreign currencies):								
Currency swaps:								
US\$ paid / ¥ received	5,373	5,009	(336)	(336)	5,318	5,113	(1,060)	(1,060)
€ paid / ¥ received	4,963	4,651	(125)	(125)	4,710	4,449	(777)	(777)
£ paid / ¥ received	1,189	1,189	258	258	1,189	1,189	23	23
Subtotal	11,526	10,849	(203)	(203)	11,217	10,752	(1,813)	(1,813)
Total				2,069				(627)

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

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

c. Equity-related

(100 Million Yen)

	As of September 30, 2016				As of March 31, 2016			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Fair value hedge accounting (major hedged item: domestic stocks):								
Equity forward contracts:								
Sold:	5,418	—	(245)	(245)	2,044	—	(80)	(80)
Purchased:	—	—	—	—	—	—	—	—
Total				(245)				(80)

Note: Net gains/losses represent the fair value.

d. Bond-related

No ending balance as of September 30, 2016 or March 31, 2016.

e. Others

No ending balance as of September 30, 2016 or March 31, 2016.