

---

**Supplementary Materials**  
**For the Fiscal Year Ended March 31, 2017**

---

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 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 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 Geographical Area .....	11
(5) Information on Derivative Transactions .....	12
2. Separate Accounts for Individual Variable Insurance .....	19
(1) Net Valuation Gains/Losses on Trading Securities .....	19
(2) Information on Derivative Transactions (Separate Account for Individual Variable Insurance) .....	19
3. Company Total of General Accounts and Separate Accounts .....	21
(1) Asset Structure (Company Total) .....	21
(2) Net Valuation Gains/Losses of Trading Securities (Company Total) .....	21
(3) Fair value Information on Securities (Company Total) (With Fair value, Other Than Trading Securities) .....	22
(4) Fair Value Information of Assets Held in Trust (Company Total) .....	23
(5) Information on Derivative Transactions (Company Total) .....	24

## 1. General Account

### (1) Proprietary Trading Securities

#### 1) Breakdown of Proprietary Trading Securities

No ending balance as of March 31, 2017, or March 31, 2016.

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

No items to report for the fiscal year ended March 31, 2017, or for the fiscal year ended March 31, 2016.

### (2) Securities

#### 1) Breakdown of Investments in Securities

(100 Million Yen, %)

	As of March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Domestic bonds	224,601	43.3	233,548	46.6
National government bonds	192,586	37.1	196,169	39.1
Local government bonds	9,568	1.8	12,811	2.6
Corporate bonds	22,446	4.3	24,567	4.9
[public entity bonds]	[9,201]	[1.8]	(11,270)	(2.2)
Domestic stocks	86,952	16.8	81,076	16.2
Foreign securities	188,550	36.3	171,581	34.2
Foreign bonds	143,794	27.7	134,251	26.8
Foreign stocks and other securities	44,756	8.6	37,330	7.4
Other securities	18,610	3.6	15,130	3.0
Total	518,715	100.0	501,337	100.0

## 2) Breakdown of Securities by Maturity Dates

(100 Million Yen)

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

	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 securities with no fixed maturity)	Total
Securities	12,797	20,742	27,954	26,160	52,704	360,978	501,337
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 March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Hokkaido	22	0.2	22	0.2
Tohoku	1	0.0	71	0.6
Kanto	5,458	57.0	6,492	50.7
Chubu	2,161	22.6	2,844	22.2
Kinki	217	2.3	206	1.6
Chugoku	98	1.0	93	0.7
Shikoku	—	—	—	—
Kyushu	991	10.4	1,042	8.1
Others	616	6.4	2,037	15.9
Total	9,568	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 March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
AAA	16,900	9.6	18,905	11.0
AA	118,765	67.6	112,606	65.6
A	24,854	14.1	23,734	13.8
BBB	12,146	6.9	11,117	6.5
Less than or equal to BB	146	0.1	262	0.2
Nonrated	2,997	1.7	5,002	2.9
Total	175,809	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 ¥19,258.6 billion and ¥19,616.9 billion as of March 31, 2017 and 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 March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Fishery, agriculture, and forestry	44	0.1	34	0.0
Mining	13	0.0	42	0.1
Construction	1,437	1.7	1,479	1.8
Manufacturing:				
Food	3,280	3.8	3,399	4.2
Textiles and apparel	1,224	1.4	1,206	1.5
Pulp and paper	258	0.3	225	0.3
Chemicals	8,547	9.8	6,644	8.2
Pharmaceuticals	7,371	8.5	7,510	9.3
Oil and coal products	242	0.3	187	0.2
Rubber products	982	1.1	1,001	1.2
Glass and ceramic products	864	1.0	694	0.9
Iron and steel	1,428	1.6	1,254	1.5
Nonferrous metals	854	1.0	701	0.9
Metal products	474	0.5	403	0.5
Machinery	5,317	6.1	4,241	5.2
Electric appliances	9,876	11.4	8,501	10.5
Transportation equipment	13,093	15.1	12,366	15.3
Precision instruments	1,143	1.3	1,248	1.5
Other products	1,003	1.2	999	1.2
Electric power and gas	3,617	4.2	3,840	4.7
Transportation, information, and communication:				
Land transportation	5,340	6.1	5,628	6.9
Marine transportation	88	0.1	66	0.1
Air transportation	117	0.1	113	0.1
Warehousing and harbor transportation services	94	0.1	122	0.2
Information and communication	2,176	2.5	1,665	2.1
Commerce:				
Wholesale trade	2,832	3.3	2,527	3.1
Retail trade	2,401	2.8	2,335	2.9
Finance and insurance:				
Banking	5,435	6.3	4,782	5.9
Securities and trading	581	0.7	554	0.7
Insurance	4,424	5.1	4,801	5.9
Other financial services	486	0.6	496	0.6
Real estate	422	0.5	467	0.6
Services	1,473	1.7	1,529	1.9
Total	86,952	100.0	81,076	100.0

### (3) Loans

#### 1) Breakdown of Loans

(100 Million Yen)

	As of March 31, 2017	As of March 31, 2016
Policy loans:	6,547	6,958
Premium loans	466	505
Policyholder loans	6,080	6,452
Industrial and consumer loans:	70,948	74,256
Corporate loans:	53,034	55,020
Corporate loans - domestic	51,815	53,593
Corporate loans - international	1,219	1,426
Loans to national, international, government-affiliated organizations, and public entities:	4,488	5,131
Loans to domestic organizations and entities	4,124	4,611
Loans to international organizations and entities	364	519
Housing loans	7,927	8,497
Consumer loans	4,226	4,727
Other loans	1,270	880
Total	77,495	81,214
Loans to nonresidents	1,583	1,946

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

(100 Million Yen, %)

		As of March 31, 2017		As of March 31, 2016	
		Amount	%	Amount	%
Large companies	Number of borrowers	889	35.5	927	37.8
	Amount of loans	45,233	87.3	47,446	88.5
Medium-sized companies	Number of borrowers	347	13.9	341	13.9
	Amount of loans	758	1.5	766	1.4
Small companies	Number of borrowers	1,268	50.6	1,183	48.3
	Amount of loans	5,823	11.2	5,380	10.0
Total loans to domestic companies	Number of borrowers	2,504	100.0	2,451	100.0
	Total amount of loans	51,815	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 March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Domestic:				
Manufacturing:	12,959	18.3	13,645	18.4
Food	1,044	1.5	1,029	1.4
Textiles and apparel	336	0.5	348	0.5
Wood and wood products	26	0.0	21	0.0
Pulp and paper	727	1.0	770	1.0
Printing	177	0.3	187	0.3
Chemicals	2,535	3.6	2,688	3.6
Oil and coal products	726	1.0	776	1.0
Ceramics, soil, and stones	425	0.6	440	0.6
Iron and steel	1,966	2.8	1,858	2.5
Nonferrous metals	191	0.3	205	0.3
Metal products	144	0.2	151	0.2
General purpose, production, and operational machines	1,366	1.9	1,346	1.8
Electric appliances	1,214	1.7	1,449	2.0
Transportation equipment	1,763	2.5	1,941	2.6
Other manufacturing products	310	0.4	428	0.6
Agriculture and forestry	—	—	—	—
Fishery	20	0.0	20	0.0
Mining and quarrying of stone and gravel	50	0.1	55	0.1
Construction	352	0.5	403	0.5
Electric power, gas, heat supply, and waterworks	11,592	16.3	11,916	16.0
Information and communication	1,549	2.2	1,617	2.2
Transportation and courier	6,608	9.3	6,956	9.4
Wholesale trade	8,627	12.2	8,661	11.7
Retail trade	574	0.8	556	0.7
Financing and insurance	5,623	7.9	5,894	7.9
Real estate	4,155	5.9	4,122	5.6
Goods rental and leasing	2,476	3.5	2,615	3.5
Academic research and specialized and technical services	16	0.0	11	0.0
Hospitality services	153	0.2	38	0.1
Food and drink services	32	0.0	31	0.0
Lifestyle and entertainment	646	0.9	679	0.9
Education and learning support	17	0.0	15	0.0
Medical treatment and welfare	12	0.0	6	0.0
Other services	155	0.2	143	0.2
Local public entities	1,586	2.2	1,689	2.3
Individuals (residential, consumption, local taxes, and others)	12,155	17.1	13,225	17.8
Total	69,364	97.8	72,309	97.4
Overseas:				
Government and public entities	364	0.5	519	0.7
Financial institutions	100	0.1	150	0.2
Commerce and industry (and others)	1,119	1.6	1,276	1.7
Total	1,583	2.2	1,946	2.6
Total loans	70,948	100.0	74,256	100.0

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

(100 Million Yen, %)

	As of March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Secured loans:	364	0.5	350	0.5
Loans secured by securities	90	0.1	92	0.1
Loans secured by real estate, movable assets, and foundations	184	0.3	173	0.2
Loans secured by personal guarantees	89	0.1	84	0.1
Guarantee loans	1,759	2.5	1,982	2.7
Fiduciary loans	56,669	79.9	58,698	79.0
Other loans	12,154	17.1	13,224	17.8
Industrial and consumer loans	70,948	100.0	74,256	100.0
Subordinated loans	2,651	3.7	1,961	2.6

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

(100 Million Yen, %)

	As of March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Hokkaido	653	1.3	667	1.2
Tohoku	1,206	2.3	1,314	2.5
Kanto	33,709	65.1	34,299	64.0
Chubu	4,653	9.0	4,946	9.2
Kinki	8,230	15.9	8,635	16.1
Chugoku	1,138	2.2	1,181	2.2
Shikoku	703	1.4	802	1.5
Kyushu	1,519	2.9	1,746	3.3
Total	51,815	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 March 31, 2017						
	1 year or under	Over 1 year under 3 years	Over 3 years under 5 years	Over 5 years under 7 years	Over 7 years under 10 years	Over 10 years (including loans with no fixed maturity)	Total
Fixed-rate loans	9,478	12,805	11,012	7,866	8,613	16,470	66,247
Variable-rate loans	587	946	1,166	596	429	974	4,700
Total loans	10,065	13,752	12,178	8,463	9,042	17,445	70,948

	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 March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Foreign bonds	139,010	71.0	126,712	70.9
Foreign stocks	8,177	4.2	5,575	3.1
Cash, deposits, and others	23,174	11.8	19,494	10.9
Subtotal	170,361	87.0	151,783	84.9

- Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

	As of March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Foreign bonds	—	—	—	—
Cash, deposits, and others	2,484	1.3	2,481	1.4
Subtotal	2,484	1.3	2,481	1.4

- Japanese yen-denominated assets

(100 Million Yen, %)

	As of March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Loans to nonresidents	588	0.3	941	0.5
Foreign bonds and other assets	22,480	11.5	23,484	13.1
Subtotal	23,069	11.8	24,426	13.7

- Total

(100 Million Yen, %)

	As of March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
Overseas loans and investments	195,915	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 March 31, 2017		As of March 31, 2016	
	Amount	%	Amount	%
U.S. dollar	105,147	61.7	89,750	59.1
Euro	36,015	21.1	31,554	20.8
British pound	13,797	8.1	15,912	10.5
Australian dollar	6,548	3.8	5,558	3.7
Canadian dollar	4,271	2.5	2,713	1.8
Indian rupee	1,362	0.8	1,359	0.9
Others	3,218	1.9	4,935	3.3
Total	170,361	100.0	151,783	100.0

Note: The breakdown signifies the ending balance of the top six currencies as of March 31, 2017.

## 3) Composition of Overseas Loans and Investments by Geographical Area

(100 Million Yen, %)

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

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

### (2) Policy

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

### (3) Purpose

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

### (4) Risk details

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

### (5) Risk management system

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

(6) Supplementary explanation regarding quantitative information

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

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

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

• Credit risk amounts

(100 Million Yen)

	As of March 31, 2017		As of March 31, 2016	
	Notional principal (contract amount)	Credit risk estimate	Notional principal (contract amount)	Credit risk estimate
Interest rate swaps	3,540	122	1,785	115
Currency swaps	13,472	1,484	11,944	1,039
Foreign exchange forward contracts	95,480	2,353	74,578	2,194
Equity forward contracts	2,766	179	2,100	157
Equity options (purchase)	2,550	166	2	0
Currency options (purchase)	—	—	—	—
Equity index futures	—	—	—	—
Other derivative financial instruments	—	—	—	—
Total	117,809	4,306	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 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 for foreign exchange forward contracts are applied to hedge the price fluctuation exposures related to foreign exchange rate fluctuations on certain foreign currency-denominated bonds and other instruments; and fair value hedge accounting for equity forward contracts is applied to hedge the price fluctuation exposures on certain domestic stocks. Effectiveness of hedging activities is mainly evaluated by performing a ratio analysis of fair value movement comparisons based on the hedging instruments and hedged items taken, which is in accordance with the Company’s internal risk management policies.

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

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

(100 Million Yen)

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

		as of March 31, 2016					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
Hedge accounting applied		70	(627)	(80)	—	—	(637)
Hedge accounting not applied		(0)	(30)	0	—	—	(30)
Total		70	(657)	(80)	—	—	(667)

Note: Net gains/losses from application of fair value hedges included in net gains/losses of hedge accounting applied (currency-related: gains of ¥91.7 billion, equity-related: losses of ¥64.8 billion as of March 31, 2017; currency-related: gains of ¥116.2 billion, equity-related: losses of ¥8.0 billion as of March 31, 2016), and net gains/losses of hedge accounting not applied are recorded on the statements of income.

2. Interest rate-related

(100 Million Yen)

		As of March 31, 2017				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		3,540	3,540	(38)	(38)	1,760	1,760	70	70
Pay fixed interest rate/ receive variable interest rate		—	—	—	—	25	25	(0)	(0)
Total					(38)				70

Note: Net gains/losses represent the fair value.

## (Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

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

		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 March 31, 2017				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	54,377	—	427	427	47,624	—	711	711
Euro	27,275	—	223	223	14,803	—	18	18
Subtotal including others	96,296	—	921	921	74,316	—	1,134	1,134
Purchased:								
U.S. Dollar	77	—	0	0	768	—	(1)	(1)
Euro	—	—	—	—	0	—	0	0
Subtotal including others	104	—	0	0	1,373	—	23	23
Currency options:								
Sold:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Purchased:								
Call								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency swaps:								
US\$ paid / ¥ received	5,323	4,956	(834)	(834)	5,318	5,113	(1,060)	(1,060)
€ paid / ¥ received	4,712	4,660	(212)	(212)	4,710	4,449	(777)	(777)
¥ paid / A\$ received	2,104	2,104	53	53	727	727	(1)	(1)
Subtotal	13,472	13,052	(809)	(809)	11,944	11,479	(1,815)	(1,815)
Total				112				(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 March 31, 2017				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	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	2,548 [116]	567 [40]	51	(65)	— [—]	— [—]	—	—
Over the counter:								
Equity forward contracts:								
Sold	2,146	—	(651)	(651)	2,044	—	(80)	(80)
Purchased	—	—	—	—	—	—	—	—
Equity index options :								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	2 [0]	2 [0]	1	0	2 [0]	2 [0]	1	0
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(715)				(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 March 31, 2017 or 2016.

#### 6. Others

No ending balance as of March 31, 2017 or 2016.

## 2. Separate Account for Individual Variable Insurance

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

(100 Million Yen)

	As of March 31, 2017		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	1,039	55	893	(150)

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

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

(100 Million Yen)

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

	as of March 31, 2016					
	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 March 31, 2017 or 2016.

#### 3. Currency-related

(100 Million Yen)

	As of March 31, 2017				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	26	—	0	0	27	—	0	0
Euro	34	—	(0)	(0)	35	—	(0)	(0)
Subtotal	76	—	0	0	73	—	(0)	(0)
Purchased:								
U.S. Dollar	43	—	(0)	(0)	64	—	(0)	(0)
Euro	27	—	(0)	(0)	24	—	0	0
Subtotal	80	—	(0)	(0)	104	—	0	0
Total				0				(0)

Note: Net gains/losses represent the fair value.

#### 4. Equity-related

(100 Million Yen)

	As of March 31, 2017				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	22	—	0	0	—	—	—	—
Purchased	15	—	0	0	107	—	0	0
<b>Total</b>				<b>0</b>				<b>0</b>

Note: Net gains/losses represent the fair value.

#### 5. Bond-related

(100 Million Yen)

	As of March 31, 2017				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	21	—	0	0	4	—	0	0
Purchased	—	—	—	—	—	—	—	—
<b>Total</b>				<b>0</b>				<b>0</b>

Note: Net gains/losses represent the fair value.

#### 6. Others

No ending balance as of March 31, 2017 or 2016.

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

#### (1) Asset Structure (Company Total)

(100 Million Yen)

	As of March 31, 2017	
		General account
Cash, deposits, and call loans	11,870	10,779
Receivables under resale agreements	—	—
Monetary receivables purchased	3,262	3,262
Proprietary trading securities	—	—
Assets held in trust	33	33
Domestic bonds	229,744	224,601
Domestic stocks	88,791	86,952
Foreign securities	192,016	188,550
Loans	77,495	77,495
Real estate	16,192	16,192
Total	648,140	634,982
Foreign currency-denominated assets	174,049	170,361

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

(100 Million Yen)

	As of March 31, 2017		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	11,563	94	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 March 31, 2017					As of March 31, 2016				
	Book value	Fair value	Net gains/losses			Book value	Fair value	Net gains/losses		
				Gains	Losses				Gains	Losses
Policy-reserve-matching bonds	196,592	233,314	36,721	36,823	(101)	205,613	250,527	44,914	44,914	(0)
Held-to-maturity debt securities	—	—	—	—	—	—	—	—	—	—
Investments in subsidiaries and affiliates	142	875	733	733	—	77	669	592	592	—
Available-for-sale securities:	253,308	316,587	63,279	67,020	(3,741)	226,222	291,383	65,161	67,305	(2,143)
Domestic bonds	29,547	31,428	1,881	1,945	(64)	29,911	32,596	2,684	2,696	(11)
Domestic stocks	40,273	83,215	42,942	43,879	(937)	39,710	76,277	36,567	38,098	(1,531)
Foreign securities:	159,325	176,343	17,018	19,524	(2,506)	136,128	160,169	24,040	24,536	(496)
Foreign bonds	132,366	143,245	10,878	13,214	(2,336)	114,806	133,533	18,727	19,032	(304)
Foreign stocks and other securities	26,958	33,098	6,140	6,310	(169)	21,322	26,636	5,313	5,504	(191)
Other securities	16,794	18,231	1,436	1,669	(232)	12,913	14,781	1,867	1,972	(104)
Monetary receivables purchased	391	392	0	0	(0)	254	255	1	1	(0)
Negotiable certificates of deposit	6,976	6,976	0	0	(0)	7,303	7,302	(0)	0	(0)
Total	450,043	550,777	100,734	104,577	(3,842)	431,912	542,580	110,667	112,812	(2,144)
Domestic bonds	222,720	261,025	38,304	38,470	(166)	230,863	278,029	47,166	47,177	(11)
Domestic stocks	40,273	83,215	42,942	43,879	(937)	39,710	76,277	36,567	38,098	(1,531)
Foreign securities:	160,008	177,781	17,773	20,279	(2,506)	136,923	161,591	24,667	25,163	(496)
Foreign bonds	132,916	143,816	10,899	13,235	(2,336)	115,523	134,285	18,761	19,066	(304)
Foreign stocks and other securities	27,091	33,965	6,873	7,043	(169)	21,399	27,305	5,905	6,096	(191)
Other securities	16,803	18,240	1,436	1,669	(232)	12,913	14,781	1,867	1,972	(104)
Monetary receivables purchased	3,261	3,539	277	277	(0)	4,198	4,597	399	399	(0)
Negotiable certificates of deposit	6,976	6,976	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 March 31, 2017	As of March 31, 2016
Policy-reserve-matching bonds	—	—
Held-to-maturity debt securities:	—	—
Unlisted foreign bonds	—	—
Others	—	—
Investments in subsidiaries and affiliates	8,234	6,920
Available-for-sale securities:	7,243	8,637
Unlisted domestic stocks (excluding over-the-counter stocks)	551	1,047
Unlisted foreign stocks (excluding over-the-counter stocks)	4,282	5,257
Unlisted foreign bonds	—	—
Others	2,410	2,333
Total	15,478	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:  
¥46.7 billion and ¥37.4 billion as of March 31, 2017 and 2016, respectively.

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

(100 Million Yen)

	As of March 31, 2017					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	33	33	—	—	—	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 March 31, 2017		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	33	(19)	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 March 31, 2017 or 2016.

(5) Information on Derivative Transactions (Company Total)

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

(100 Million Yen)

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

		as of March 31, 2016					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
	Hedge accounting applied	70	(627)	(80)	—	—	(637)
	Hedge accounting not applied	(0)	(49)	1	0	—	(47)
Total		70	(676)	(78)	0	—	(685)

Note: Net gains/losses from application of the fair value hedge included in net gains/losses of hedge accounting applied and net gains/losses of 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)

		As of March 31, 2017				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	—	—	—	—	10	10	(0)	(0)
	Pay fixed interest rate/ receive variable interest rate	—	—	—	—	25	25	(0)	(0)
Total					—				(0)

Note: Net gains/losses represent the fair value.

## (Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

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

		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 March 31, 2017				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	1,149	—	16	16	987	—	8	8
Euro	481	—	3	3	375	—	(6)	(6)
Australian Dollar	213	—	4	4	630	—	(11)	(11)
British Pound	184	—	1	1	585	—	(5)	(5)
Subtotal including others	2,112	—	25	25	3,431	—	(49)	(49)
Purchased:								
U.S. Dollar	318	—	(0)	(0)	1,488	—	(3)	(3)
Euro	195	—	(1)	(1)	199	—	2	2
Australian Dollar	28	—	0	0	329	—	1	1
British Pound	21	—	(0)	(0)	345	—	(0)	(0)
Subtotal including others	609	—	(2)	(2)	2,417	—	2	2
Currency options:								
Sold:								
Call								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	[—]	[—]	—	—	[—]	[—]	—	—
Subtotal	—	—	—	—	—	—	—	—
Put								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	[—]	[—]	—	—	[—]	[—]	—	—
Subtotal	—	—	—	—	—	—	—	—
Purchased:								
Call								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	[—]	[—]	—	—	[—]	[—]	—	—
Subtotal	—	—	—	—	—	—	—	—
Put								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	[—]	[—]	—	—	[—]	[—]	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency swaps:								
US\$ paid / ¥ received	—	—	—	—	—	—	—	—
€ paid / ¥ received	—	—	—	—	—	—	—	—
¥ paid / A\$ received	2,104	2,104	53	53	727	727	(1)	(1)
Subtotal	2,246	2,246	57	57	727	727	(1)	(1)
Total				80				(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 March 31, 2017				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	238	—	1	1	67	—	(0)	(0)
Purchased	217	—	(1)	(1)	264	—	2	2
Equity index options:								
Sold								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	2,548 [116]	567 [40]	51	(65)	— [—]	— [—]	—	—
Over the counter:								
Equity forward contracts:								
Sold	—	—	(2)	(2)	—	—	(0)	(0)
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	2 [0]	2 [0]	1	0	2 [0]	2 [0]	1	0
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
<b>Total</b>				(66)				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 March 31, 2017				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	219	—	0	0	59	—	0	0
Purchased	—	—	—	—	—	—	—	—
<b>Total</b>				0				0

Note: Net gains/losses represent the fair value.

e. Others

No ending balance as of March 31, 2017 or 2016.

3. Items with hedge accounting applied

a. Interest rate-related

(100 Million Yen)

	As of March 31, 2017				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	3,440	3,440	(37)	(37)	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				(38)				70

Note: Net gains/losses represent the fair value.

## (Reference) Interest rate swap contracts by maturity dates

(100 Million Yen, %)

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

		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 March 31, 2017				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	54,057	—	422	422	47,493	—	705	705
Euro	27,227	—	222	222	14,778	—	17	17
Subtotal including others	95,928	—	917	917	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 March 31, 2017				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	5,323	4,956	(834)	(834)	5,318	5,113	(1,060)	(1,060)
€ paid / ¥ received	4,712	4,660	(212)	(212)	4,710	4,449	(777)	(777)
£ paid / ¥ received	1,189	1,189	180	180	1,189	1,189	23	23
Subtotal	11,225	10,806	(866)	(866)	11,217	10,752	(1,813)	(1,813)
<b>Total</b>				50				(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 March 31, 2017				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:	2,146	—	(648)	(648)	2,044	—	(80)	(80)
Purchased:	—	—	—	—	—	—	—	—
<b>Total</b>				(648)				(80)

Note: Net gains/losses represent the fair value.

d. Bond-related

No ending balance as of March 31, 2017 or 2016.

e. Others

No ending balance as of March 31, 2017 or 2016.