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**Supplementary Materials**  
**For the Six Months Ended September 30, 2017**

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## 1. General Account

### (1) Proprietary Trading Securities

#### 1) Breakdown of Proprietary Trading Securities

No ending balance as of September 30, 2017, or March 31, 2017.

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

No items to report for the six months ended September 30, 2017, or for the six months ended September 30, 2016.

### (2) Securities

#### 1) Breakdown of Investments in Securities

(100 Million Yen, %)

	As of September 30, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Domestic bonds	222,501	41.4	224,601	43.3
National government bonds	191,947	35.7	192,586	37.1
Local government bonds	9,016	1.7	9,568	1.8
Corporate bonds	21,537	4.0	22,446	4.3
[public entity bonds]	[8,535]	[1.6]	[9,201]	[1.8]
Domestic stocks	90,624	16.9	86,952	16.8
Foreign securities	202,666	37.7	188,550	36.3
Foreign bonds	153,460	28.5	143,794	27.7
Foreign stocks and other securities	49,205	9.2	44,756	8.6
Other securities	21,877	4.1	18,610	3.6
Total	537,669	100.0	518,715	100.0

## 2) Breakdown of Securities by Maturity Dates

(100 Million Yen)

	As of September 30, 2017						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)	
Securities	8,512	21,140	25,543	28,342	74,316	379,814	537,669
National government bonds	2,034	4,265	9,976	13,779	33,347	128,544	191,947
Local government bonds	357	1,789	41	200	896	5,730	9,016
Corporate bonds	2,703	1,978	1,208	1,640	3,954	10,053	21,537
Domestic stocks						90,624	90,624
Foreign securities	2,968	11,457	13,045	11,554	23,819	139,821	202,666
Foreign bonds	2,880	11,227	12,746	11,269	23,223	92,111	153,460
Foreign stocks and other securities	87	229	298	284	596	47,709	49,205
Other securities	448	1,649	1,272	1,168	12,299	5,039	21,877
Monetary receivables purchased	329	20	43	62	153	2,370	2,980
Negotiable certificates of deposit	6,654	—	—	—	—	—	6,654
Total	15,496	21,160	25,586	28,404	74,470	382,185	547,303

	As of March 31, 2017						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)	
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

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

(100 Million Yen, %)

	As of September 30, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Hokkaido	22	0.2	22	0.2
Tohoku	1	0.0	1	0.0
Kanto	5,301	58.8	5,458	57.0
Chubu	2,115	23.5	2,161	22.6
Kinki	217	2.4	217	2.3
Chugoku	97	1.1	98	1.0
Shikoku	—	—	—	—
Kyushu	990	11.0	991	10.4
Others	268	3.0	616	6.4
Total	9,016	100.0	9,568	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, 2017		As of March 31, 2017	
	Amount	%	Amount	%
AAA	17,970	9.8	16,900	9.6
AA	123,247	67.0	118,765	67.6
A	25,112	13.6	24,854	14.1
BBB	14,991	8.1	12,146	6.9
Less than or equal to BB	117	0.1	146	0.1
Nonrated	2,573	1.4	2,997	1.7
Total	184,014	100.0	175,809	100.0

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

(The amount of Japanese government bonds is ¥19,194.7 billion and ¥19,258.6 billion as of September 30, 2017 and March 31, 2017, 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, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Fishery, agriculture, and forestry	39	0.0	44	0.1
Mining	13	0.0	13	0.0
Construction	1,631	1.8	1,437	1.7
Manufacturing:				
Food	3,317	3.7	3,280	3.8
Textiles and apparel	1,306	1.4	1,224	1.4
Pulp and paper	272	0.3	258	0.3
Chemicals	9,226	10.2	8,547	9.8
Pharmaceuticals	7,602	8.4	7,371	8.5
Oil and coal products	244	0.3	242	0.3
Rubber products	1,068	1.2	982	1.1
Glass and ceramic products	851	0.9	864	1.0
Iron and steel	1,478	1.6	1,428	1.6
Nonferrous metals	871	1.0	854	1.0
Metal products	485	0.5	474	0.5
Machinery	5,640	6.2	5,317	6.1
Electric appliances	11,042	12.2	9,876	11.4
Transportation equipment	13,299	14.7	13,093	15.1
Precision instruments	1,141	1.3	1,143	1.3
Other products	1,054	1.2	1,003	1.2
Electric power and gas	3,781	4.2	3,617	4.2
Transportation, information, and communication:				
Land transportation	5,415	6.0	5,340	6.1
Marine transportation	83	0.1	88	0.1
Air transportation	139	0.2	117	0.1
Warehousing and harbor transportation services	112	0.1	94	0.1
Information and communication	2,267	2.5	2,176	2.5
Commerce:				
Wholesale trade	3,025	3.3	2,832	3.3
Retail trade	2,484	2.7	2,401	2.8
Finance and insurance:				
Banking	5,235	5.8	5,435	6.3
Securities and trading	571	0.6	581	0.7
Insurance	4,340	4.8	4,424	5.1
Other financial services	523	0.6	486	0.6
Real estate	427	0.5	422	0.5
Services	1,626	1.8	1,473	1.7
Total	90,624	100.0	86,952	100.0

### (3) Loans

#### 1) Breakdown of Loans

(100 Million Yen)

	As of September 30, 2017	As of March 31, 2017
Policy loans:	6,353	6,547
Premium loans	451	466
Policyholder loans	5,902	6,080
Industrial and consumer loans:	70,169	70,948
Corporate loans:	52,600	53,034
Corporate loans - domestic	51,581	51,815
Corporate loans - international	1,018	1,219
Loans to national, international, government-affiliated organizations, and public entities:	4,614	4,488
Loans to domestic organizations and entities	4,290	4,124
Loans to international organizations and entities	324	364
Housing loans	7,909	7,927
Consumer loans	4,055	4,226
Other loans	989	1,270
Total	76,523	77,495
Loans to nonresidents	1,343	1,583

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

(100 Million Yen, %)

		As of September 30, 2017		As of March 31, 2017	
		Amount	%	Amount	%
Large companies	Number of borrowers	875	36.4	889	35.5
	Amount of loans	45,034	87.3	45,233	87.3
Medium-sized companies	Number of borrowers	329	13.7	347	13.9
	Amount of loans	779	1.5	758	1.5
Small companies	Number of borrowers	1,202	50.0	1,268	50.6
	Amount of loans	5,766	11.2	5,823	11.2
Total loans to domestic companies	Number of borrowers	2,406	100.0	2,504	100.0
	Total amount of loans	51,581	100.0	51,815	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, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Domestic:				
Manufacturing:	12,384	17.6	12,959	18.3
Food	1,025	1.5	1,044	1.5
Textiles and apparel	229	0.3	336	0.5
Wood and wood products	26	0.0	26	0.0
Pulp and paper	678	1.0	727	1.0
Printing	175	0.2	177	0.3
Chemicals	2,484	3.5	2,535	3.6
Oil and coal products	801	1.1	726	1.0
Ceramics, soil, and stones	425	0.6	425	0.6
Iron and steel	1,864	2.7	1,966	2.8
Nonferrous metals	182	0.3	191	0.3
Metal products	104	0.1	144	0.2
General purpose, production, and operational machines	1,297	1.8	1,366	1.9
Electric appliances	1,159	1.7	1,214	1.7
Transportation equipment	1,631	2.3	1,763	2.5
Other manufacturing products	297	0.4	310	0.4
Agriculture and forestry	—	—	—	—
Fishery	20	0.0	20	0.0
Mining and quarrying of stone and gravel	48	0.1	50	0.1
Construction	333	0.5	352	0.5
Electric power, gas, heat supply, and waterworks	11,902	17.0	11,592	16.3
Information and communication	1,533	2.2	1,549	2.2
Transportation and courier	6,444	9.2	6,608	9.3
Wholesale trade	8,322	11.9	8,627	12.2
Retail trade	567	0.8	574	0.8
Financing and insurance	5,913	8.4	5,623	7.9
Real estate	4,441	6.3	4,155	5.9
Goods rental and leasing	2,616	3.7	2,476	3.5
Academic research and specialized and technical services	11	0.0	16	0.0
Hospitality services	153	0.2	153	0.2
Food and drink services	31	0.0	32	0.0
Lifestyle and entertainment	400	0.6	646	0.9
Education and learning support	17	0.0	17	0.0
Medical treatment and welfare	12	0.0	12	0.0
Other services	155	0.2	155	0.2
Local public entities	1,550	2.2	1,586	2.2
Individuals (residential, consumption, local taxes, and others)	11,965	17.1	12,155	17.1
Total	68,825	98.1	69,364	97.8
Overseas:				
Government and public entities	324	0.5	364	0.5
Financial institutions	—	—	100	0.1
Commerce and industry (and others)	1,018	1.5	1,119	1.6
Total	1,343	1.9	1,583	2.2
Total loans	70,169	100.0	70,948	100.0

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

(100 Million Yen, %)

	As of September 30, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Secured loans:	348	0.5	364	0.5
Loans secured by securities	86	0.1	90	0.1
Loans secured by real estate, movable assets, and foundations	181	0.3	184	0.3
Loans secured by personal guarantees	80	0.1	89	0.1
Guarantee loans	1,941	2.8	1,759	2.5
Fiduciary loans	55,914	79.7	56,669	79.9
Other loans	11,965	17.1	12,154	17.1
Industrial and consumer loans	70,169	100.0	70,948	100.0
Subordinated loans	2,596	3.7	2,651	3.7

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

(100 Million Yen, %)

	As of September 30, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Hokkaido	664	1.3	653	1.3
Tohoku	1,269	2.5	1,206	2.3
Kanto	34,422	66.7	33,709	65.1
Chubu	4,264	8.3	4,653	9.0
Kinki	7,622	14.8	8,230	15.9
Chugoku	1,103	2.1	1,138	2.2
Shikoku	711	1.4	703	1.4
Kyushu	1,522	3.0	1,519	2.9
Total	51,581	100.0	51,815	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, 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	9,046	12,553	10,851	7,311	8,608	16,632	65,003
Variable-rate loans	539	921	1,063	644	911	1,085	5,166
Total loans	9,585	13,474	11,914	7,955	9,520	17,718	70,169

	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

(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, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Foreign bonds	149,762	70.8	139,010	71.0
Foreign stocks	8,554	4.0	8,177	4.2
Cash, deposits, and others	27,027	12.8	23,174	11.8
Subtotal	185,345	87.6	170,361	87.0

- Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

	As of September 30, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Foreign bonds	—	—	—	—
Cash, deposits, and others	2,932	1.4	2,484	1.3
Subtotal	2,932	1.4	2,484	1.3

- Japanese yen-denominated assets

(100 Million Yen, %)

	As of September 30, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Loans to nonresidents	536	0.3	588	0.3
Foreign bonds and other assets	22,848	10.8	22,480	11.5
Subtotal	23,384	11.0	23,069	11.8

- Total

(100 Million Yen, %)

	As of September 30, 2017		As of March 31, 2017	
	Amount	%	Amount	%
Overseas loans and investments	211,661	100.0	195,915	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, 2017		As of March 31, 2017	
	Amount	%	Amount	%
U.S. dollar	109,625	59.1	105,147	61.7
Euro	43,742	23.6	36,015	21.1
British pound	14,512	7.8	13,797	8.1
Australian dollar	7,305	3.9	6,548	3.8
Canadian dollar	4,548	2.5	4,271	2.5
Indian rupee	1,429	0.8	1,362	0.8
Others	4,180	2.3	3,218	1.9
Total	185,345	100.0	170,361	100.0

Note: The six currencies are broken down and shown by rank in terms of their outstanding balance as of September 30, 2017.

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

(100 Million Yen, %)

	As of September 30, 2017							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks and other securities			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	90,792	44.8	85,404	55.7	5,387	10.9	932	69.4
Europe	60,519	29.9	54,209	35.3	6,310	12.8	200	14.9
Oceania	7,541	3.7	5,728	3.7	1,812	3.7	—	—
Asia	6,085	3.0	2,580	1.7	3,504	7.1	34	2.6
Central and South America	35,325	17.4	3,134	2.0	32,191	65.4	76	5.7
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International organizations	2,402	1.2	2,402	1.6	—	—	100	7.4
Total	202,666	100.0	153,460	100.0	49,205	100.0	1,343	100.0

	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

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 (Over-the-counter derivative transactions)

(100 Million Yen)

	As of September 30, 2017		As of March 31, 2017	
	Notional principal (contract amount)	Credit risk estimate	Notional principal (contract amount)	Credit risk estimate
Interest rate swaps	4,620	149	3,540	122
Currency swaps	13,708	1,292	13,472	1,484
Foreign exchange forward contracts	102,121	1,035	95,480	2,353
Equity forward contracts	2,494	159	2,766	179
Equity options (purchase)	3	1	2	1
Currency options (purchase)	—	—	—	—
Other derivative financial instruments	—	—	—	—
Total	122,947	2,638	115,261	4,140

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]

Mainly liquidation value or closing market price on the balance sheet date, or valuations obtained from external information vendors

[Foreign exchange forward contracts and currency options]

Mainly valuations obtained from external information vendors

[Interest rate swap transactions and currency swaps]

Mainly valuations obtained from external information vendors

[Equity forward transactions]

Mainly valuations obtained from external information vendors

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 September 30, 2017					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
Hedge accounting applied		(40)	(4,423)	(150)	—	—	(4,614)
Hedge accounting not applied		—	146	(56)	—	—	89
Total		(40)	(4,277)	(206)	—	—	(4,524)

		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)

Note: Net gains/losses from application of fair value hedges included in net gains/losses of hedge accounting applied (currency-related: losses of ¥290.5 billion, equity-related: losses of ¥15.0 billion as of September 30, 2017; currency-related: gains of ¥91.7 billion, equity-related: losses of ¥64.8 billion as of March 31, 2017), 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 September 30, 2017				As of March 31, 2017			
		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		4,620	4,620	(40)	(40)	3,540	3,540	(38)	(38)
Pay fixed interest rate/ receive variable interest rate		—	—	—	—	—	—	—	—
Total					(40)				(38)

Note: Net gains/losses represent the fair value.

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

(100 Million Yen, %)

		As of September 30, 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	—	4,520	4,620
	Average fixed interest rate to receive	—	—	(0.05)	(0.02)	—	0.69	0.68
	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, 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	—	—	—	—	—	—	—

## 3. Currency-related

(100 Million Yen)

	As of September 30, 2017				As of March 31, 2017			
	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	51,835	—	(1,119)	(1,119)	54,377	—	427	427
Euro	31,636	—	(937)	(937)	27,275	—	223	223
Subtotal including others	98,637	—	(2,924)	(2,924)	96,296	—	921	921
Purchased:								
U.S. Dollar	348	—	(0)	(0)	77	—	0	0
Euro	206	—	0	0	—	—	—	—
Subtotal including others	559	—	0	0	104	—	0	0
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	5,171	4,853	(824)	(824)	5,323	4,956	(834)	(834)
€ paid / ¥ received	4,699	4,580	(778)	(778)	4,712	4,660	(212)	(212)
¥ paid / A\$ received	2,506	2,506	163	163	2,104	2,104	53	53
Subtotal	13,708	13,270	(1,353)	(1,353)	13,472	13,052	(809)	(809)
Total				(4,277)				112

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

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

#### 4. Equity-related

(100 Million Yen)

	As of September 30, 2017				As of March 31, 2017			
	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	289	—	(16)	(16)	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	1,730 [26]	712 [17]	20	5	— [—]	— [—]	—	—
Purchased:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	1,730 [75]	712 [36]	30	(44)	2,548 [116]	567 [40]	51	(65)
Over the counter:								
Equity forward contracts:								
Sold	2,363	—	(152)	(152)	2,146	—	(651)	(651)
Purchased	—	—	—	—	—	—	—	—
Equity index options :								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	3 [0]	3 [0]	1	1	2 [0]	2 [0]	1	0
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(206)				(715)

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

2. Net gains/losses represent the fair value for futures and 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, 2017 or March 31, 2017.

#### 6. Others

No ending balance as of September 30, 2017 or March 31, 2017.

## 2. Separate Accounts for Individual Variable Insurance

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

(100 Million Yen)

	As of September 30, 2017		As of March 31, 2017	
	Balance sheet amount	Valuation gains/losses included in profit and loss	Balance sheet amount	Valuation gains/losses included in profit and loss
Trading securities	1,064	32	1,039	55

### (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 September 30, 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, 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

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, 2017 or March 31, 2017.

#### 3. Currency-related

(100 Million Yen)

	As of September 30, 2017				As of March 31, 2017			
	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	31	—	(0)	(0)	26	—	(0)	(0)
Euro	40	—	(0)	(0)	34	—	0	0
Subtotal	97	—	(0)	(0)	76	—	0	0
Purchased:								
U.S. Dollar	42	—	0	0	43	—	(0)	(0)
Euro	19	—	(0)	(0)	27	—	(0)	(0)
Subtotal	81	—	0	0	80	—	(0)	(0)
Total				0				0

Note: Net gains/losses represent the fair value.

#### 4. Equity-related

(100 Million Yen)

	As of September 30, 2017				As of March 31, 2017			
	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	21	—	(0)	(0)	22	—	0	0
Purchased	—	—	0	0	15	—	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 September 30, 2017				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Yen-denominated bond futures:								
Sold	30	—	0	0	21	—	0	0
Purchased	—	—	—	—	—	—	—	—
Foreign currency-denominated bond futures:								
Sold	—	—	—	—	—	—	—	—
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 September 30, 2017 or March 31, 2017.

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

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

(100 Million Yen)

	As of September 30, 2017	
		General account
Cash, deposits, and call loans	12,001	9,630
Receivables under resale agreements	—	—
Monetary receivables purchased	2,980	2,980
Proprietary trading securities	—	—
Assets held in trust	54	54
Domestic bonds	227,527	222,501
Domestic stocks	92,363	90,624
Foreign securities	206,344	202,666
Loans	76,523	76,523
Real estate	15,985	15,985
Total	664,930	650,856
Foreign currency-denominated assets	189,224	185,345

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

(100 Million Yen)

	As of September 30, 2017		As of March 31, 2017	
	Balance sheet amount	Valuation gains/losses included in profit and loss	Balance sheet amount	Valuation gains/losses included in profit and loss
Trading securities	11,294	242	11,563	94

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, 2017					As of March 31, 2017				
	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	193,670	229,851	36,180	36,261	(80)	196,592	233,314	36,721	36,823	(101)
Held-to-maturity debt securities	—	—	—	—	—	—	—	—	—	—
Investments in subsidiaries and affiliates	142	912	770	770	—	142	875	733	733	—
Available-for-sale securities:	266,798	337,463	70,665	73,256	(2,591)	253,308	316,587	63,279	67,020	(3,741)
Domestic bonds	29,812	31,768	1,956	2,004	(47)	29,547	31,428	1,881	1,945	(64)
Domestic stocks	40,629	86,830	46,200	47,154	(953)	40,273	83,215	42,942	43,879	(937)
Foreign securities:	169,505	190,416	20,911	22,337	(1,426)	159,325	176,343	17,018	19,524	(2,506)
Foreign bonds	139,849	153,140	13,291	14,613	(1,321)	132,366	143,245	10,878	13,214	(2,336)
Foreign stocks and other securities	29,655	37,276	7,620	7,724	(104)	26,958	33,098	6,140	6,310	(169)
Other securities	19,834	21,430	1,595	1,759	(163)	16,794	18,231	1,436	1,669	(232)
Monetary receivables purchased	362	362	0	0	(0)	391	392	0	0	(0)
Negotiable certificates of deposit	6,654	6,654	0	0	(0)	6,976	6,976	0	0	(0)
Total	460,611	568,227	107,616	110,288	(2,672)	450,043	550,777	100,734	104,577	(3,842)
Domestic bonds	220,544	258,420	37,875	38,004	(128)	222,720	261,025	38,304	38,470	(166)
Domestic stocks	40,629	86,830	46,200	47,154	(953)	40,273	83,215	42,942	43,879	(937)
Foreign securities:	169,958	191,658	21,699	23,126	(1,426)	160,008	177,781	17,773	20,279	(2,506)
Foreign bonds	140,169	153,478	13,309	14,631	(1,321)	132,916	143,816	10,899	13,235	(2,336)
Foreign stocks and other securities	29,789	38,179	8,390	8,495	(104)	27,091	33,965	6,873	7,043	(169)
Other securities	19,844	21,440	1,596	1,759	(163)	16,803	18,240	1,436	1,669	(232)
Monetary receivables purchased	2,979	3,224	244	244	(0)	3,261	3,539	277	277	(0)
Negotiable certificates of deposit	6,654	6,654	0	0	(0)	6,976	6,976	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, 2017	As of March 31, 2017
Policy-reserve-matching bonds	—	—
Held-to-maturity debt securities:	—	—
Unlisted foreign bonds	—	—
Others	—	—
Investments in subsidiaries and affiliates	8,397	8,234
Available-for-sale securities:	7,406	7,243
Unlisted domestic stocks (excluding over-the-counter stocks)	549	551
Unlisted foreign stocks (excluding over-the-counter stocks)	4,170	4,282
Unlisted foreign bonds	—	—
Others	2,687	2,410
Total	15,804	15,478

Note: Of securities without fair value, the net gains (losses) on foreign exchange valuation of assets denominated in foreign currencies were as follows:  
¥60.4 billion and ¥46.7 billion as of September 30, 2017 and March 31, 2017, respectively.

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

(100 Million Yen)

	As of September 30, 2017					As of March 31, 2017				
	Balance sheet amount	Fair value	Net gains/losses		Balance sheet amount	Fair value	Net gains/losses			
			Gains	Losses			Gains	Losses		
Assets held in trust	54	54	—	—	33	33	—	—		

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, 2017		As of March 31, 2017	
	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	54	(22)	33	(19)

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, 2017 or March 31, 2017.

(5) Information on Derivative Transactions (Company Total)

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

(100 Million Yen)

		as of September 30, 2017					Total
		Interest rate-related	Currency-related	Equity-related	Bond-related	Others	
	Hedge accounting applied	(40)	(4,423)	(150)	—	—	(4,614)
	Hedge accounting not applied	—	109	(55)	(1)	—	52
	Total	(40)	(4,314)	(205)	(1)	—	(4,562)

		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)

Note: Net gains/losses from application of fair value hedges included in net gains/losses of hedge accounting applied (currency-related: losses of ¥290.5 billion, equity-related: losses of ¥15.0 billion as of September 30, 2017; currency-related: gains of ¥91.7 billion, equity-related: losses of ¥64.8 billion as of March 31, 2017), and net gains/losses of hedge accounting not applied are recorded on the statements of income.

2. Items without hedge accounting applied

a. Interest rate-related

No ending balance as of September 30, 2017 or March 31, 2017.

## b. Currency related

(100 Million Yen)

	As of September 30, 2017				As of March 31, 2017			
	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	1,321	—	(30)	(30)	1,149	—	16	16
Euro	587	—	(5)	(5)	481	—	3	3
Australian Dollar	336	—	(4)	(4)	213	—	4	4
British Pound	339	—	(19)	(19)	184	—	1	1
Subtotal including others	2,716	—	(60)	(60)	2,112	—	25	25
Purchased:								
U.S. Dollar	545	—	3	3	318	—	(0)	(0)
Euro	312	—	0	0	195	—	(1)	(1)
Australian Dollar	18	—	0	0	28	—	0	0
British Pound	30	—	0	0	21	—	(0)	(0)
Subtotal including others	972	—	3	3	609	—	(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	2,506	2,506	163	163	2,104	2,104	53	53
Subtotal	2,647	2,647	165	165	2,246	2,246	57	57
Total				109				80

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

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

## c. Equity-related

(100 Million Yen)

	As of September 30, 2017				As of March 31, 2017			
	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	480	—	(21)	(21)	238	—	1	1
Purchased	245	—	7	7	217	—	(1)	(1)
Equity index options:								
Sold								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	1,730 [26]	712 [17]	20	5	— [—]	— [—]	—	—
Purchased								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	1,730 [75]	712 [36]	30	(44)	2,548 [116]	567 [40]	51	(65)
Over the counter:								
Equity forward contracts:								
Sold	—	—	(1)	(1)	—	—	(2)	(2)
Purchased	—	—	—	—	—	—	—	—
Equity index options:								
Sold:								
Call	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call	3 [0]	3 [0]	1	1	2 [0]	2 [0]	1	0
Put	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(55)				(66)

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

2. Net gains/losses represent the fair value for futures and 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, 2017				As of March 31, 2017			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange-traded:								
Yen-denominated bond futures:								
Sold	170	—	0	0	219	—	0	0
Purchased	—	—	—	—	—	—	—	—
Foreign currency-denominated bond futures:								
Sold	—	—	—	—	—	—	—	—
Purchased	117	—	(2)	(2)	—	—	—	—
Total				(1)				0

Note: Net gains/losses represent the fair value.

## e. Others

No ending balance as of September 30, 2017 or March 31, 2017.

3. Items with hedge accounting applied

a. Interest rate-related

(100 Million Yen)

	As of September 30, 2017				As of March 31, 2017			
	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	4,520	4,520	(39)	(39)	3,440	3,440	(37)	(37)
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)	100	100	(0)	(0)
Pay fixed interest rate/receive variable interest rate	—	—	—	—	—	—	—	—
Total				(40)				(38)

Note: Net gains/losses represent the fair value.

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

(100 Million Yen, %)

		As of September 30, 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	—	4,520	4,620
	Average fixed interest rate to receive	—	—	(0.05)	(0.02)	—	0.69	0.68
	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, 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	—	—	—	—	—	—	—

b. Currency-related

(100 Million Yen)

	As of September 30, 2017				As of March 31, 2017			
	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	51,026	—	(1,100)	(1,100)	54,057	—	422	422
Euro	31,489	—	(937)	(937)	27,227	—	222	222
Subtotal including others	97,632	—	(2,905)	(2,905)	95,928	—	917	917
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, 2017				As of March 31, 2017			
	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: bonds denominated in foreign currencies):								
Currency swaps:								
US\$ paid / ¥ received	5,171	4,853	(824)	(824)	5,323	4,956	(834)	(834)
€ paid / ¥ received	4,699	4,580	(778)	(778)	4,712	4,660	(212)	(212)
£ paid / ¥ received	1,189	1,189	83	83	1,189	1,189	180	180
Subtotal	11,060	10,622	(1,518)	(1,518)	11,225	10,806	(866)	(866)
Total				(4,423)				50

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

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

c. Equity-related

(100 Million Yen)

	As of September 30, 2017				As of March 31, 2017			
	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:	2,363	—	(150)	(150)	2,146	—	(648)	(648)
Purchased:	—	—	—	—	—	—	—	—
Total				(150)				(648)

Note: Net gains/losses represent the fair value.

d. Bond-related

No ending balance as of September 30, 2017 or March 31, 2017.

e. Others

No ending balance as of September 30, 2017 or March 31, 2017.