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## Supplementary Materials

### For the Fiscal Year Ended March 31, 2016

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## 1. General Account

### (1) Proprietary Trading Securities

#### 1) Breakdown of Proprietary Trading Securities

No ending balance as of March 31, 2016, or March 31, 2015.

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

No items to report for the fiscal year ended March 31, 2016, or for the fiscal year ended March 31, 2015.

### (2) Securities

#### 1) Breakdown of Investments in Securities

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Domestic bonds	233,548	46.6	226,544	46.4
National government bonds	196,169	39.1	184,852	37.9
Local government bonds	12,811	2.6	14,394	2.9
Corporate bonds	24,567	4.9	27,297	5.6
[public entity bonds]	[11,270]	[2.2]	(13,491)	(2.8)
Domestic stocks	81,076	16.2	90,752	18.6
Foreign securities	171,581	34.2	161,449	33.1
Foreign bonds	134,251	26.8	120,772	24.7
Foreign stocks and other securities	37,330	7.4	40,676	8.3
Other securities	15,130	3.0	9,593	2.0
Total	501,337	100.0	488,339	100.0

## 2) Breakdown of Securities by Contractual Maturity Dates

(100 Million Yen)

	As of March 31, 2016						
	1 year or under	Over 1 year through 3 years	Over 3 years through 5 years	Over 5 years through 7 years	Over 7 years through 10 years	Over 10 years (including securities with no fixed maturity dates)	Total
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

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

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

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Hokkaido	22	0.2	22	0.2
Tohoku	71	0.6	93	0.6
Kanto	6,492	50.7	7,263	50.5
Chubu	2,844	22.2	3,108	21.6
Kinki	206	1.6	186	1.3
Chugoku	93	0.7	94	0.7
Shikoku	—	—	—	—
Kyushu	1,042	8.1	1,034	7.2
Others	2,037	15.9	2,592	18.0
Total	12,811	100.0	14,394	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, 2016		As of March 31, 2015	
	Amount	%	Amount	%
AAA	18,905	11.0	15,239	9.4
AA	112,606	65.6	112,625	69.3
A	23,734	13.8	19,905	12.3
BBB	11,117	6.5	8,898	5.5
Less than or equal to BB	262	0.2	—	—
Nonrated	5,002	2.9	5,794	3.6
Total	171,629	100.0	162,464	100.0

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

(The amount of Japanese government bonds is ¥19,616.9 billion and ¥18,485.2 billion as of March 31, 2016 and 2015, respectively.)

2. The above table is based on ratings by external credit rating organizations.

## 5) Breakdown of Stocks Held by Industry

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Fishery, agriculture, and forestry	34	0.0	29	0.0
Mining	42	0.1	62	0.1
Construction	1,479	1.8	1,312	1.4
Manufacturing:				
Food	3,399	4.2	3,209	3.5
Textiles and apparel	1,206	1.5	1,277	1.4
Pulp and paper	225	0.3	236	0.3
Chemicals	6,644	8.2	8,268	9.1
Pharmaceuticals	7,510	9.3	8,065	8.9
Oil and coal products	187	0.2	234	0.3
Rubber products	1,001	1.2	1,147	1.3
Glass and ceramic products	694	0.9	829	0.9
Iron and steel	1,254	1.5	1,960	2.2
Nonferrous metals	701	0.9	881	1.0
Metal products	403	0.5	425	0.5
Machinery	4,241	5.2	5,309	5.9
Electric appliances	8,501	10.5	10,486	11.6
Transportation equipment	12,366	15.3	16,125	17.8
Precision instruments	1,248	1.5	1,464	1.6
Other products	999	1.2	986	1.1
Electric power and gas	3,840	4.7	4,213	4.6
Transportation, information, and communication:				
Land transportation	5,628	6.9	5,855	6.5
Marine transportation	66	0.1	103	0.1
Air transportation	113	0.1	106	0.1
Warehousing and harbor transportation services	122	0.2	151	0.2
Information and communication	1,665	2.1	1,162	1.3
Commerce:				
Wholesale trade	2,527	3.1	2,906	3.2
Retail trade	2,335	2.9	2,355	2.6
Finance and insurance:				
Banking	4,782	5.9	6,749	7.4
Securities and trading	554	0.7	679	0.7
Insurance	4,801	5.9	1,585	1.7
Other financial services	496	0.6	524	0.6
Real estate	467	0.6	519	0.6
Services	1,529	1.9	1,525	1.7
Total	81,076	100.0	90,752	100.0

### (3) Loans

#### 1) Breakdown of Loans

(100 Million Yen)

	As of March 31, 2016	As of March 31, 2015
Policy loans:	6,958	7,365
Premium loans	505	553
Policyholder loans	6,452	6,812
Industrial and consumer loans:	74,256	76,210
Loans to companies:	55,020	56,087
Loans to domestic companies	53,593	54,372
Loans to foreign companies	1,426	1,715
Loans to national government-affiliated organizations and public entities:	5,131	5,486
Loans to domestic organizations and entities	4,611	4,889
Loans to foreign organizations and entities	519	596
Mortgage loans	8,497	8,898
Consumer loans	4,727	4,987
Other loans	880	749
Total	81,214	83,576
Loans to nonresidents	1,946	2,312

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

(100 Million Yen, %)

		As of March 31, 2016		As of March 31, 2015	
		Amount	%	Amount	%
Large companies	Number of borrowers	927	37.8	950	39.9
	Amount of loans	47,446	88.5	48,453	89.1
Medium-sized companies	Number of borrowers	341	13.9	320	13.4
	Amount of loans	766	1.4	744	1.4
Small-sized companies	Number of borrowers	1,183	48.3	1,110	46.6
	Amount of loans	5,380	10.0	5,174	9.5
Total loans to domestic companies	Number of borrowers	2,451	100.0	2,380	100.0
	Amount of loans	53,593	100.0	54,372	100.0

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

Company size classifications are as below:

Company size	1) All industries (excluding 2)-4))		2) Retail and restaurants	
Large companies	More than 300 employees and	Amount of capital greater than or equal to ¥1 billion	More than 50 employees and	Amount of capital greater than or equal to ¥1 billion
Medium-sized companies		Amount of capital greater than ¥300 million and less than ¥1 billion		Amount of capital greater than ¥50 million and less than ¥1 billion
Small-sized companies	Amount of capital less than or equal to ¥300 million or less than or equal to 300 employees		Amount of capital less than or equal to ¥50 million or less than or equal to 50 employees	

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

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

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Domestic:				
Manufacturing:	13,645	18.4	14,095	18.5
Food	1,029	1.4	1,012	1.3
Textiles and apparel	348	0.5	358	0.5
Wood and wood products	21	0.0	19	0.0
Pulp and paper	770	1.0	768	1.0
Printing	187	0.3	199	0.3
Chemicals	2,688	3.6	2,821	3.7
Oil and coal products	776	1.0	779	1.0
Ceramics, soil, and stones	440	0.6	466	0.6
Iron and steel	1,858	2.5	1,993	2.6
Nonferrous metals	205	0.3	222	0.3
Metal products	151	0.2	172	0.2
General purpose, production, and operational machines	1,346	1.8	1,355	1.8
Electric appliances	1,449	2.0	1,413	1.9
Transportation equipment	1,941	2.6	2,067	2.7
Other manufacturing products	428	0.6	446	0.6
Agriculture and forestry	—	—	—	—
Fishery	20	0.0	20	0.0
Mining and quarrying of stone and gravel	55	0.1	65	0.1
Construction	403	0.5	432	0.6
Electric power, gas, heat supply, and waterworks	11,916	16.0	11,930	15.7
Information and communication	1,617	2.2	1,746	2.3
Transportation and courier	6,956	9.4	7,144	9.4
Wholesale trade	8,661	11.7	9,004	11.8
Retail trade	556	0.7	531	0.7
Financing and insurance	5,894	7.9	6,206	8.1
Real estate	4,122	5.6	3,978	5.2
Goods rental and leasing	2,615	3.5	2,632	3.5
Academic research and specialized and technical services	11	0.0	18	0.0
Hospitality services	38	0.1	40	0.1
Food and drink services	31	0.0	37	0.0
Lifestyle and entertainment	679	0.9	257	0.3
Education and learning support	15	0.0	18	0.0
Medical treatment and welfare	6	0.0	11	0.0
Other services	143	0.2	40	0.1
Local public entities	1,689	2.3	1,799	2.4
Individuals (residential, consumption, local taxes, and others)	13,225	17.8	13,889	18.2
Total	72,309	97.4	73,898	97.0
Overseas:				
Government and public entities	519	0.7	596	0.8
Financial institutions	150	0.2	200	0.3
Commerce and industry (and others)	1,276	1.7	1,515	2.0
Total	1,946	2.6	2,312	3.0
Total loans	74,256	100.0	76,210	100.0



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

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Secured loans:	350	0.5	348	0.5
Loans secured by securities	92	0.1	94	0.1
Loans secured by real estate, movable assets, and foundations	173	0.2	179	0.2
Loans secured by personal guarantees	84	0.1	74	0.1
Guaranteed loans	1,982	2.7	1,997	2.6
Fiduciary loans	58,698	79.0	59,978	78.7
Other loans	13,224	17.8	13,886	18.2
Industrial and consumer loans	74,256	100.0	76,210	100.0
Subordinated loans	1,961	2.6	2,400	3.1

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

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Hokkaido	667	1.2	663	1.2
Tohoku	1,314	2.5	1,280	2.4
Kanto	34,299	64.0	35,212	64.8
Chubu	4,946	9.2	4,919	9.0
Kinki	8,635	16.1	8,199	15.1
Chugoku	1,181	2.2	1,384	2.5
Shikoku	802	1.5	958	1.8
Kyushu	1,746	3.3	1,752	3.2
Total	53,593	100.0	54,372	100.0

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

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

(100 Million Yen)

	As of March 31, 2016						
	1 year or under	Over 1 year through 3 years	Over 3 years through 5 years	Over 5 years through 7 years	Over 7 years through 10 years	Over 10 years (including loans with no fixed maturity dates)	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

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

(4) Overseas Loans and Investments

1) Breakdown of Overseas Loans and Investments by Asset Composition

- Foreign currency-denominated assets

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Foreign bonds	126,712	70.9	112,127	66.6
Foreign stocks	5,575	3.1	5,958	3.5
Cash, deposits, and others	19,494	10.9	21,701	12.9
Subtotal	151,783	84.9	139,787	83.0

- Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Foreign bonds	—	—	—	—
Cash, deposits, and others	2,481	1.4	2,317	1.4
Subtotal	2,481	1.4	2,317	1.4

- Japanese yen-denominated assets

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Loans to nonresidents	941	0.5	1,094	0.7
Foreign bonds and other assets	23,484	13.1	25,152	14.9
Subtotal	24,426	13.7	26,247	15.6

- Total

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
Overseas loans and investments	178,691	100.0	168,352	100.0

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

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

(100 Million Yen, %)

	As of March 31, 2016		As of March 31, 2015	
	Amount	%	Amount	%
U.S. Dollar	89,750	59.1	81,305	58.2
Euro	31,554	20.8	28,095	20.1
British Pound	15,912	10.5	17,511	12.5
Australian Dollar	5,558	3.7	5,432	3.9
Canadian Dollar	2,713	1.8	466	0.3
Polish Zloty	2,160	1.4	3,383	2.4
Others	4,133	2.7	3,592	2.6
Total	151,783	100.0	139,787	100.0

Note: The breakdown signifies the ending balance of the top six currencies as of March 31, 2016.

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

(100 Million Yen, %)

	As of March 31, 2016							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks			
	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

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

## (5) Information on Derivative Transactions

[Qualitative information on derivative transactions]

### (1) Transaction details

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

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

### (2) Policy for derivative transactions

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

### (3) Purpose

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

### (4) Risk details

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

### (5) Risk management system

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

(6) Supplementary explanations regarding quantitative information

a) Supplementary explanations regarding notional amount (contract amount)

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

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

• Credit risk amounts

(100 Million Yen)

	As of March 31, 2016		As of March 31, 2015	
	Notional amount (contract amount)	Amount of estimated credit risk	Notional amount (contract amount)	Amount of estimated credit risk
Interest rate swaps	1,785	115	—	—
Currency swaps	11,944	1,039	9,564	649
Foreign exchange forward contracts	74,578	2,194	62,579	1,998
Stock forward contracts	2,100	157	405	28
Stock certificate options (purchase)	2	0	2	1
Others	—	—	—	—
Total	90,411	3,507	72,552	2,678

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

b) Supplementary explanations regarding fair value calculations

[Futures and other market transactions]

Liquidation values or closing fair values on the balance sheet date

[Stock option transactions]

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

[Foreign exchange forward contract transactions and currency option transactions]

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

[Interest swap transactions and currency swap transactions]

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

[Stock forward contract transactions]

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

c) Supplementary explanations regarding net gains and losses

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

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

(7) Hedge accounting methodologies

The Company mainly applies 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 JICPA\*; deferred hedge accounting and designated hedge accounting (“*Furiate-shori*”) for currency swaps are applied to hedge the cash flow volatility caused by foreign exchange rate fluctuations on certain foreign currency-denominated bonds, certain foreign currency-denominated loans, and foreign currency-denominated subordinated corporate bonds issued by the Company; fair value hedge accounting and deferred hedge accounting for foreign exchange forward contracts are applied to hedge price fluctuation exposures related to foreign exchange rate fluctuations on certain foreign currency-denominated bonds and other instruments and certain foreign currency-denominated stocks; and fair value hedge accounting for stock forward contracts is applied to hedge 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 hedging methods taken, which is in accordance with the Company’s internal risk management policies.

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\* JICPA: Japanese Institute of Certified Public Accountants

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

1. Breakdown of net gains and losses (breakdown by hedge accounting applicable/nonapplicable item)  
(as of March 31, 2016)

(100 Million Yen)

	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
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 applying fair value hedge accounting and net gains/losses from not applying hedge accounting, excluding unamortized amounts of deferred gains (losses) on derivatives under hedge accounting from ceasing to apply hedge accounting, are recorded on the statements of income.

2. Interest related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Interest rate swaps								
Fixed interest rate–received / variable interest rate–paid	1,760	1,760	70	70	—	—	—	—
Fixed interest rate–paid / variable interest rate–received	25	25	(0)	(0)	—	—	—	—
Total				70				—

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



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

(100 Million Yen, %)

		As of March 31, 2016						
		1 year or under	Over 1 year through 3 years	Over 3 years through 5 years	Over 5 years through 7 years	Over 7 years through 10 years	Over 10 years	Total
Interest rate swaps Fixed interest rate–received / variable interest rate–paid	Notional amount	—	—	—	—	—	1,760	1,760
	Average fixed interest rate–received	—	—	—	—	—	0.79	0.79
	Average variable interest rate–paid	—	—	—	—	—	0.02	0.02
Interest rate swaps Fixed interest rate–paid / variable interest rate–received	Notional amount	—	—	—	—	15	10	25
	Average fixed interest rate–paid	—	—	—	—	0.25	0.16	0.21
	Average variable interest rate–received	—	—	—	—	0.03	0.02	0.03

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

### 3. Currency related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	47,624	—	711	711	39,267	—	(10)	(10)
Euro	14,803	—	18	18	11,776	—	806	806
Subtotal	74,316	—	1,134	1,134	63,636	—	1,088	1,088
Purchased:								
U.S. Dollar	768	—	(1)	(1)	31	—	0	0
Euro	0	—	0	0	0	—	0	0
Subtotal	1,373	—	23	23	32	—	0	0
Currency options:								
Sold:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Purchased:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency swaps:								
U.S. Dollar	5,318	5,113	(1,060)	(1,060)	4,552	4,462	(1,685)	(1,685)
Euro	4,710	4,449	(777)	(777)	3,982	3,885	(1,310)	(1,310)
Subtotal	11,944	11,479	(1,815)	(1,815)	9,564	9,376	(3,245)	(3,245)
Total				(657)				(2,156)

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

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

#### 4. Stock related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Stock forward contracts:								
Sold	2,044	—	(80)	(80)	407	—	(1)	(1)
Purchased	—	—	—	—	—	—	—	—
Stock options:								
Sold:								
Call options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call options	2 (0)	2 (0)	1	0	2 [0]	2 [0]	1	0
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
<b>Total</b>				<b>(80)</b>				<b>(0)</b>

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

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

#### 5. Bond related

No ending balance as of March 31, 2016 or 2015.

#### 6. Others

No ending balance as of March 31, 2016 or 2015.

## 2. Separate Accounts (Individual Variable Insurance)

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

(100 Million Yen)

	As of March 31, 2016		As of March 31, 2015	
	Balance sheet amount	Net valuation gains/losses	Balance sheet amount	Net valuation gains/losses
Trading securities	893	(150)	1,194	96

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

#### 1. Breakdown of net gains and losses (breakdown by hedge accounting applicable/nonapplicable item)

(as of March 31, 2016)

(100 Million Yen)

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

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

#### 2. Interest related

No ending balance as of March 31, 2016 or 2015.

#### 3. Currency related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	27	—	0	0	12	—	(0)	(0)
Euro	35	—	(0)	(0)	30	—	(0)	(0)
Subtotal	73	—	(0)	(0)	53	—	(0)	(0)
Purchased:								
U.S. Dollar	64	—	(0)	(0)	46	—	(0)	(0)
Euro	24	—	0	0	20	—	0	0
Subtotal	104	—	0	0	75	—	(0)	(0)
Total				(0)				(0)

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

#### 4. Stock related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Stock exchange:								
Stock price index futures:								
Sold	—	—	—	—	22	—	(0)	(0)
Purchased	107	—	0	0	21	—	0	0
Total				0				0

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

#### 5. Bond related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Stock exchange:								
Bond futures:								
Sold	4	—	0	0	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Total				0				—

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

#### 6. Others

No ending balance as of March 31, 2016 or 2015.

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

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

(100 Million Yen)

	As of March 31, 2016	
		General account
Cash, deposits, and call loans	10,739	10,037
Receivables under resale agreements	—	—
Monetary receivables purchased	4,199	4,199
Proprietary trading securities	—	—
Assets held in trust	19	19
Domestic bonds	238,772	233,548
Domestic stocks	82,859	81,076
Foreign securities	174,773	171,581
Loans	81,214	81,214
Real estate	16,779	16,779
Total	634,538	620,758
Foreign currency-denominated assets	155,191	151,783

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

(100 Million Yen)

	As of March 31, 2016		As of March 31, 2015	
	Balance sheet amount	Net valuation gains/losses	Balance sheet amount	Net valuation gains/losses
Trading securities	11,645	(944)	10,052	443

Notes: 1. The 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 held 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, 2016					As of March 31, 2015				
	Book value	Fair value	Net gains/losses	Net gains/losses		Book value	Fair value	Net gains/losses	Net gains/losses	
				Gains	Losses				Gains	Losses
Policy-reserve-matching bonds	205,613	250,527	44,914	44,914	(0)	206,738	232,924	26,185	26,189	(4)
Held-to-maturity debt securities	—	—	—	—	—	—	—	—	—	—
Investments in subsidiaries and affiliates	77	669	592	592	—	77	374	297	297	—
Available-for-sale securities:	226,222	291,383	65,161	67,305	(2,143)	193,376	277,227	83,850	84,192	(342)
Domestic bonds	29,911	32,596	2,684	2,696	(11)	23,553	25,123	1,569	1,577	(8)
Domestic stocks	39,710	76,277	36,567	38,098	(1,531)	39,445	89,364	49,919	50,152	(233)
Foreign securities:	136,128	160,169	24,040	24,536	(496)	118,896	150,095	31,198	31,295	(96)
Foreign bonds	114,806	133,533	18,727	19,032	(304)	97,520	120,054	22,534	22,550	(16)
Foreign stocks and other securities	21,322	26,636	5,313	5,504	(191)	21,376	30,041	8,664	8,744	(79)
Other securities	12,913	14,781	1,867	1,972	(104)	8,062	9,224	1,162	1,167	(4)
Monetary receivables purchased	254	255	1	1	(0)	388	388	0	0	(0)
Negotiable certificates of deposit	7,303	7,302	(0)	0	(0)	3,030	3,029	(0)	0	(0)
Total	431,912	542,580	110,667	112,812	(2,144)	400,192	510,526	110,333	110,680	(347)
Domestic bonds	230,863	278,029	47,166	47,177	(11)	224,975	252,330	27,354	27,366	(11)
Domestic stocks	39,710	76,277	36,567	38,098	(1,531)	39,445	89,364	49,919	50,152	(233)
Foreign securities:	136,923	161,591	24,667	25,163	(496)	119,692	151,229	31,537	31,633	(96)
Foreign bonds	115,523	134,285	18,761	19,066	(304)	98,238	120,813	22,574	22,591	(16)
Foreign stocks and other securities	21,399	27,305	5,905	6,096	(191)	21,453	30,415	8,962	9,041	(79)
Other securities	12,913	14,781	1,867	1,972	(104)	8,062	9,224	1,162	1,167	(4)
Monetary receivables purchased	4,198	4,597	399	399	(0)	4,987	5,347	359	360	(0)
Negotiable certificates of deposit	7,303	7,302	(0)	0	(0)	3,030	3,029	(0)	0	(0)

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

- Book values of securities without a fair value are as follows:

(100 Million Yen)

	As of March 31, 2016	As of March 31, 2015
Policy-reserve-matching bonds	—	—
Held-to-maturity debt securities:	—	—
Unlisted foreign bonds	—	—
Others	—	—
Investments in subsidiaries and affiliates	6,920	2,928
Available-for-sale securities:	8,637	8,997
Unlisted domestic stocks (excluding over-the-counter stocks)	1,047	1,010
Unlisted foreign stocks (excluding over-the-counter stocks)	5,257	5,874
Unlisted foreign bonds	—	—
Others	2,333	2,113
Total	15,558	11,926

Note: Of securities without fair value, the net gains (losses) on currency valuation of assets denominated in foreign currencies were as follows:  
¥37.4 billion and ¥82.1 billion as of March 31, 2016 and 2015, respectively.

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

(100 Million Yen)

	As of March 31, 2016					As of March 31, 2015				
	Balance sheet amount	Fair Value	Net gains/losses		Balance sheet amount	Fair Value	Net gains/losses			
			Gains	Losses			Gains	Losses		
Assets held in trust	19	19	—	—	—	—	—	—	—	

Notes: 1. Fair value is based on a reasonably calculated price by the trustee of the assets held in trust.  
2. The 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, 2016		As of March 31, 2015	
	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	19	(0)	—	—

Note: The balance sheet amounts 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, 2016 or 2015.



(5) Information on Derivative Transactions (Company Total)

1. Breakdown of net gains and losses (Breakdown by hedge-accounting-applicable/nonapplicable item)  
(as of March 31, 2016)

(100 Million Yen)

	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
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 applying fair value hedge accounting and net gains/losses from not applying hedge accounting, excluding unamortized amounts of deferred gains (losses) on derivatives under hedge accounting from ceasing to apply hedge accounting, are recorded on the statements of income.

2. Items for which hedge accounting has not been applied

a. Interest related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Interest rate swaps								
Fixed interest rate–received / variable interest rate–paid	10	10	(0)	(0)	—	—	—	—
Fixed interest rate–paid / variable interest rate–received	25	25	(0)	(0)	—	—	—	—
Total				(0)				—

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

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

(100 Million Yen, %)

		As of March 31, 2016						
		1 year or under	Over 1 year through 3 years	Over 3 years through 5 years	Over 5 years through 7 years	Over 7 years through 10 years	Over 10 years	Total
Interest rate swaps Fixed interest rate–received / variable interest rate–paid	Notional amount	—	—	—	—	—	10	10
	Average fixed interest rate–received	—	—	—	—	—	0.16	0.16
	Average variable interest rate–paid	—	—	—	—	—	0.02	0.02
Interest rate swaps Fixed interest rate–paid / variable interest rate–received	Notional amount	—	—	—	—	15	10	25
	Average fixed interest rate–paid	—	—	—	—	0.25	0.16	0.21
	Average variable interest rate–received	—	—	—	—	0.03	0.02	0.03

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

b. Currency related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	987	—	8	8	319	—	0	0
Euro	375	—	(6)	(6)	528	—	8	8
Subtotal	3,431	—	(49)	(49)	1,287	—	15	15
Purchased:								
U.S. Dollar	1,488	—	(3)	(3)	387	—	(2)	(2)
Euro	199	—	2	2	310	—	(3)	(3)
Subtotal	2,417	—	2	2	1,015	—	(10)	(10)
Currency options:								
Sold:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Purchased:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency swaps:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Australian Dollar	727	727	(1)	(1)	—	—	—	—
Subtotal	727	727	(1)	(1)	—	—	—	—
Total				(49)				5

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

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

c. Stock related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Exchange:								
Stock price index futures:								
Sold	67	—	(0)	(0)	226	—	(2)	(2)
Purchased	264	—	2	2	71	—	0	0
Over the counter:								
Stock forward contracts:								
Sold	—	—	(0)	(0)	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Stock options:								
Sold:								
Call options	—	—	—	—	—	—	—	—
Put options	[—]	[—]	—	—	[—]	[—]	—	—
Purchased:								
Call options	2	2	1	0	2	2	1	0
Put options	—	—	—	—	—	—	—	—
Total	[—]	[—]	—	—	[—]	[—]	—	—
Total				1				(0)

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

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

d. Bond related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Stock exchange:								
Bond futures:								
Sold	59	—	0	0	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Total				0				—

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

e. Others

No ending balance as of March 31, 2016 or 2015.

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

#### a. Interest related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Deferred hedge accounting (major hedged item: insurance liabilities):								
Interest rate swaps								
Fixed interest rate–received / variable interest rate–paid	1,750	1,750	70	70	—	—	—	—
Fixed interest rate–paid / variable interest rate–received	—	—	—	—	—	—	—	—
Total				70				—

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

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

(100 Million Yen, %)

		As of March 31, 2016						
		1 year or under	Over 1 year through 3 years	Over 3 years through 5 years	Over 5 years through 7 years	Over 7 years through 10 years	Over 10 years	Total
Interest rate swaps Fixed interest rate–received / variable interest rate–paid	Notional amount	—	—	—	—	—	1,750	1,750
	Average fixed interest rate–received	—	—	—	—	—	0.79	0.79
	Average variable interest rate–paid	—	—	—	—	—	0.02	0.02
Interest rate swaps Fixed interest rate–paid / variable interest rate–received	Notional amount	—	—	—	—	—	—	—
	Average fixed interest rate–paid	—	—	—	—	—	—	—
	Average variable interest rate–received	—	—	—	—	—	—	—

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

b. Currency related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Fair value hedge accounting (major hedged item: bonds denominated in foreign currencies):								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	47,493	—	705	705	39,232	—	(9)	(9)
Euro	14,778	—	17	17	11,776	—	806	806
Subtotal	73,244	—	1,162	1,162	63,597	—	1,089	1,089
Purchased:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Currency options:								
Sold:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Purchased:								
Call options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Put options:								
U.S. Dollar	—	—	—	—	—	—	—	—
Euro	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—

b. Currency related (Continued)

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
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:								
U.S. Dollar	5,318	5,113	(1,060)	(1,060)	4,552	4,462	(1,685)	(1,685)
Euro	4,710	4,449	(777)	(777)	3,982	3,885	(1,310)	(1,310)
Subtotal	11,217	10,752	(1,813)	(1,813)	9,564	9,376	(3,245)	(3,245)
<b>Total</b>				(627)				(2,156)

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

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

c. Stock related

(100 Million Yen)

	As of March 31, 2016				As of March 31, 2015			
	Contract amount	Over 1 year	Fair value	Net gains/losses	Contract amount	Over 1 year	Fair value	Net gains/losses
Over the counter:								
Fair value hedge accounting (major hedged item: stocks and other securities):								
Stock forward contracts:								
Sold:	2,044	—	(80)	(80)	407	—	(1)	(1)
Purchased:	—	—	—	—	—	—	—	—
<b>Total</b>				(80)				(1)

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

d. Bond related

No ending balance as of March 31, 2016 or 2015.

e. Others

No ending balance as of March 31, 2016 or 2015.