

Supplementary Materials for the Six Months Ended September 30, 2011

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Investment Results of General Account Assets

1. Breakdown of Securities

(Millions of yen)

	As of March 31, 2011		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
Government bonds	1,677,931	45.4 %	1,821,164	47.0 %
Local government bonds	148,478	4.0	148,936	3.8
Corporate bonds	604,259	16.3	611,130	15.8
Public entity bonds	336,083	9.1	352,511	9.1
Stocks	352,641	9.5	338,008	8.7
Foreign securities	862,075	23.3	902,668	23.3
Foreign bonds	687,834	18.6	718,550	18.5
Foreign stocks and other securities	174,240	4.7	184,117	4.7
Other securities	54,359	1.5	56,945	1.5
Total	3,699,745	100.0	3,878,852	100.0

2. Securities by Contractual Maturity Dates

(Millions of yen)

	As of March 31, 2011						
	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
Securities	160,936	188,380	358,494	291,269	545,283	2,155,381	3,699,745
Government bonds	52,542	40,615	109,561	19,205	144,407	1,311,599	1,677,931
Local government bonds	6,012	20,332	21,657	21,277	4,204	74,993	148,478
Corporate bonds	39,142	54,092	58,705	121,317	123,631	207,370	604,259
Stocks						352,641	352,641
Foreign securities	62,130	71,818	167,633	128,724	263,043	168,726	862,075
Foreign bonds	61,666	70,993	138,931	118,289	263,043	34,910	687,834
Foreign stocks and other securities	463	824	28,701	10,434	-	133,816	174,240
Other securities	1,108	1,523	936	745	9,995	40,050	54,359
Money held in trust	-	-	-	-	-	-	-
Negotiable certificate of deposits	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-

(Millions of yen)

	As of September 30, 2011						
	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
Securities	140,391	234,857	338,085	318,326	579,569	2,267,621	3,878,852
Government bonds	65,046	48,028	72,425	3,525	207,972	1,424,167	1,821,164
Local government bonds	5,344	28,280	13,480	20,136	3,247	78,446	148,936
Corporate bonds	31,893	56,838	71,896	137,249	89,100	224,151	611,130
Stocks						338,008	338,008
Foreign securities	36,127	101,405	178,980	156,990	268,502	160,661	902,668
Foreign bonds	35,880	100,579	133,489	151,984	268,502	28,114	718,550
Foreign stocks and other securities	247	826	45,491	5,006	-	132,546	184,117
Other securities	1,979	304	1,302	424	10,746	42,187	56,945
Money held in trust	-	-	-	-	-	-	-
Negotiable certificate of deposits	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-

3. Stocks by Industry

(Millions of yen)

	As of March 31, 2011		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
Fisheries, agriculture and forestry	-	- %	-	- %
Mining	516	0.1	395	0.1
Construction	7,509	2.1	5,976	1.8
Manufacturing				
Food products	33,559	9.5	40,666	12.0
Textiles and clothing	13,655	3.9	11,546	3.4
Pulp and paper	987	0.3	1,067	0.3
Chemicals	34,618	9.8	31,997	9.5
Medical supplies	7,173	2.0	6,612	2.0
Oil and coal products	69	0.0	54	0.0
Rubber products	2,046	0.6	2,065	0.6
Glass and stone products	2,987	0.8	2,312	0.7
Iron and steel	11,095	3.1	7,855	2.3
Non-steel metals	2,221	0.6	1,696	0.5
Metal products	10,067	2.9	8,504	2.5
Machinery	30,025	8.5	24,841	7.3
Electric appliances	34,586	9.8	29,328	8.7
Transportation equipment	8,086	2.3	6,325	1.9
Precision instruments	884	0.3	873	0.3
Other products	5,610	1.6	3,989	1.2
Electric and gas utilities	33,255	9.4	27,118	8.0
Transportation, information and telecommunications				
Land transportation	37,632	10.7	39,374	11.6
Marine transportation	-	-	-	-
Air transportation	533	0.2	522	0.2
Warehouses and harbor transportation	62	0.0	61	0.0
Information and telecommunications	8,583	2.4	8,481	2.5
Commerce				
Wholesale	4,947	1.4	5,871	1.7
Retail	1,951	0.6	2,122	0.6
Finance and insurance				
Banking	15,818	4.5	14,539	4.3
Securities and commodity future trading	4,106	1.2	2,784	0.8
Insurance	26,022	7.4	37,476	11.1
Other financial services	3,168	0.9	3,173	0.9
Real estate	3,817	1.1	3,566	1.1
Services	7,040	2.0	6,802	2.0
Total	352,641	100.0	338,008	100.0

Note: Industry categories above are based on classification by Securities Identification Code Committee.

4. Loans

(Millions of yen)

	As of March 31, 2011	As of September 30, 2011
Policy loans	71,479	70,407
Policyholder loans	64,814	63,994
Premium loans	6,664	6,412
Ordinary loans	1,072,383	1,021,039
[Loans to non-residents]	[1,865]	[1,557]
Loans to corporations	717,187	679,746
[Loans to domestic corporations]	[717,187]	[679,746]
Loans to government, government-related organizations and international organizations	2,303	1,932
Loans to local governments and public entities	13,933	13,413
Mortgage loans	199,613	191,430
Consumer loans	90,569	87,024
Others	48,777	47,491
Total	1,143,863	1,091,446

5. Loans by Contractual Maturity Dates

(Millions of yen)

	As of March 31, 2011						Total
	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity dates	
Floating-rate loans	48,553	46,927	22,966	18,947	30,466	112,352	280,214
Fixed-rate loans	79,712	136,353	151,477	179,345	143,557	101,722	792,169
Total	128,265	183,280	174,443	198,293	174,024	214,075	1,072,383

(Millions of yen)

	As of September 30, 2011						Total
	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity dates	
Floating-rate loans	39,250	40,541	22,460	17,860	29,537	108,094	257,744
Fixed-rate loans	72,384	151,686	150,558	173,072	116,652	98,941	763,294
Total	111,634	192,227	173,019	190,932	146,189	207,035	1,021,039

6. Loans to Domestic Companies by Company Size

(Number, Millions of yen)

		As of March 31, 2011		As of September 30, 2011	
			% of total		% of total
Large companies	Number of borrowers	159	44.2 %	154	46.1 %
	Amount of loans	667,931	93.1	632,471	93.0
Medium-sized companies	Number of borrowers	1	0.3	1	0.3
	Amount of loans	1,000	0.1	1,000	0.1
Small-sized companies	Number of borrowers	200	55.6	179	53.6
	Amount of loans	48,255	6.7	46,274	6.8
Total loans to domestic companies	Number of borrowers	360	100.0	334	100.0
	Amount of loans	717,187	100.0	679,746	100.0

Notes: 1. Categorizations by company size is based on the following criteria.

2. Number of borrowers is the number of borrowers identified by name, not the number of loans.

	1. All industries (excluding 2-4)		2. Retail and restaurants		3. Services		4. Wholesales	
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	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 more than ¥300 million and less than ¥1 billion		Paid-in capital more than ¥50 million and less than ¥1 billion		Paid-in capital more than ¥50 million and less than ¥1 billion		Paid-in capital more than ¥100 million and less than ¥1 billion
Small-sized companies	Paid-in capital ¥300 million or less, or 300 or less employees		Paid-in capital ¥50 million or less, or 50 or less employees		Paid-in capital ¥50 million or less, or 100 or less employees		Paid-in capital ¥100 million or less, or 100 or less employees	

7. Loans by Industry

(Millions of yen)

	As of March 31, 2011		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
Domestic				
Manufacturing	170,583	15.9 %	159,305	15.6 %
Food products	17,051	1.6	17,753	1.7
Textiles and clothing	2,000	0.2	2,000	0.2
Wood and wood products	-	-	-	-
Pulp and paper	10,500	1.0	10,500	1.0
Printing	631	0.1	547	0.1
Chemicals	18,992	1.8	19,217	1.9
Oil and coal products	5,500	0.5	5,500	0.5
Glass and stone products	8,188	0.8	8,159	0.8
Iron and steel	29,500	2.8	28,250	2.8
Non-steel metals	1,357	0.1	1,100	0.1
Metal products	-	-	-	-
General-purpose, production and business-oriented machinery	20,812	1.9	20,838	2.0
Electric appliances	15,520	1.4	15,410	1.5
Transportation equipment	29,000	2.7	23,500	2.3
Other products	11,530	1.1	6,530	0.6
Agriculture and forestry	-	-	-	-
Fisheries	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	7,677	0.7	6,340	0.6
Electric, gas, steam, water utilities	63,372	5.9	58,583	5.7
Information and telecommunications	26,230	2.4	25,420	2.5
Transportation and courier service	67,780	6.3	64,541	6.3
Wholesale	107,500	10.0	102,500	10.0
Retail	4,434	0.4	4,295	0.4
Finance and insurance	170,600	15.9	165,488	16.2
Real estate	63,121	5.9	60,028	5.9
Goods rental and leasing	42,842	4.0	39,580	3.9
Academic research and professional and technical services	-	-	-	-
Accommodations services	156	0.0	54	0.0
Food and drink services	8	0.0	5	0.0
Living-related and amusement services	3,318	0.3	3,736	0.4
Education and learning support	-	-	-	-
Medical and welfare	30	0.0	20	0.0
Other services	3,489	0.3	3,324	0.3
Local public entities	458	0.0	346	0.0
Individuals (residential/consumer/local taxes/other)	338,915	31.6	325,913	31.9
Total domestic	1,070,518	99.8	1,019,481	99.8
Foreign				
Governments	1,865	0.2	1,557	0.2
Financial institutions	-	-	-	-
Commercial and industrial	-	-	-	-
Total foreign	1,865	0.2	1,557	0.2
Total	1,072,383	100.0	1,021,039	100.0

8. Loans by Region

(Millions of yen)

	As of March 31, 2011		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
Hokkaido	1,065	0.1 %	1,045	0.2 %
Tohoku	8,945	1.2	8,811	1.3
Kanto	581,633	79.5	557,836	80.4
Chubu	49,601	6.8	45,643	6.6
Kinki	70,319	9.6	63,168	9.1
Chugoku	6,429	0.9	6,400	0.9
Shikoku	3,108	0.4	262	0.0
Kyushu	10,516	1.4	10,416	1.5
Total	731,620	100.0	693,585	100.0

Notes: 1. Individual loans, loans to non-residents and policy loans are excluded.

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

9. Loans by Collateral Types

(Millions of yen)

	As of March 31, 2011		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
Secured loans	13,016	1.2 %	12,571	1.2 %
Loans secured by securities	1,447	0.1	1,411	0.1
Loans secured by real estate, movable assets and foundations	11,569	1.1	11,160	1.1
Loans secured by personal guarantees	-	-	-	-
Guarantee loans	72,602	6.8	70,637	6.9
Unsecured loans	696,581	65.0	659,374	64.6
Others	290,182	27.1	278,455	27.3
Total	1,072,383	100.0	1,021,039	100.0
Subordinated loans	99,000	9.2	96,800	9.5

10. Overseas Investments

(1) Breakdown by Asset Composition

(i) Foreign Currency Denominated Assets

(Millions of yen)

	As of March 31, 2011		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
Bonds	590,754	66.9 %	610,538	66.6 %
Stocks	1,393	0.2	1,393	0.2
Cash, cash equivalents and other assets	104,060	11.8	117,117	12.8
Subtotal	696,207	78.8	729,048	79.5

(ii) Foreign Currency Denominated Assets with Fixed Yen Value

(Millions of yen)

	As of March 31, 2011		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
Bonds	-	- %	-	- %
Cash, cash equivalents and other assets	10,988	1.2	2,996	0.3
Subtotal	10,988	1.2	2,996	0.3

(iii) Yen Denominated Assets

(Millions of yen)

	As of March 31, 2011		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
Loans to non-residents	1,865	0.2 %	1,557	0.2 %
Foreign bonds and others	174,243	19.7	183,021	20.0
Subtotal	176,108	19.9	184,579	20.1

(iv) Total

(Millions of yen)

	As of March 31, 2011		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
Overseas investments	883,305	100.0 %	916,624	100.0 %

Note: Foreign currency denominated assets with fixed yen value are assets whose settlement amounts are fixed into yen by foreign currency forward contracts and which are recorded in the yen amounts on the balance sheets.

(2) Investments by Region

[As of March 31, 2011]

(Millions of yen)

	Foreign securities						Loans to non-residents	
			Bonds		Stocks and other securities			
	Carrying value	% of total	Carrying value	% of total	Carrying value	% of total	Carrying value	% of total
North America	187,092	21.7 %	183,420	26.7 %	3,671	2.1 %	-	- %
Europe	354,822	41.2	314,838	45.8	39,984	22.9	-	-
Oceania	56,064	6.5	56,064	8.2	-	-	-	-
Asia	14,079	1.6	14,079	2.0	-	-	15	0.8
Latin America	146,363	17.0	15,779	2.3	130,584	74.9	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	103,651	12.0	103,651	15.1	-	-	1,850	99.2
Total	862,075	100.0	687,834	100.0	174,240	100.0	1,865	100.0

[As of September 30, 2011]

(Millions of yen)

	Foreign securities						Loans to non-residents	
			Bonds		Stocks and other securities			
	Carrying value	% of total	Carrying value	% of total	Carrying value	% of total	Carrying value	% of total
North America	204,966	22.7 %	199,227	27.7 %	5,738	3.1 %	-	- %
Europe	356,093	39.4	319,258	44.4	36,835	20.0	-	-
Oceania	50,764	5.6	50,764	7.1	-	-	-	-
Asia	19,170	2.1	19,170	2.7	-	-	7	0.5
Latin America	160,664	17.8	19,120	2.7	141,544	76.9	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	111,009	12.3	111,009	15.4	-	-	1,550	99.5
Total	902,668	100.0	718,550	100.0	184,117	100.0	1,557	100.0

(3) Foreign Currency Denominated Assets by Currency

(Millions of yen)

	As of March 31, 2010		As of September 30, 2011	
	Carrying value	% of total	Carrying value	% of total
U.S. dollar	336,087	48.3 %	357,496	49.0 %
Euro	205,801	29.6	208,248	28.6
Canadian dollar	43,860	6.3	57,205	7.8
Australian dollar	59,460	8.5	54,567	7.5
British pound	46,406	6.7	46,529	6.4
Other currencies	4,592	0.6	5,000	0.7
Total	696,207	100.0	729,048	100.0

Allowance for Possible Loan Losses

(1) Breakdown of Allowance for Possible Loan Losses

(Millions of yen)

	As of March 31, 2011	As of September 30, 2011
General allowance	1,957	1,819
Specific allowance	555	526
Allowance for specific overseas loans	-	-
Total	2,513	2,345

Note: Due to the direct write-offs of the estimated uncollectible amounts, specific allowance are decreased by ¥362 million as of September 30, 2011 and ¥260 million as of March 31, 2011, respectively.

(2) Specific Allowance for Possible Loan Losses

(Millions of yen)

	As of March 31, 2011	As of September 30, 2011
Provision	815	889
Reversal	1,672	811
Net Provision	(856)	78

Note: "Reversal" excludes reversal due to write-offs and sales.

(3) Allowance for Specific Overseas Loans

(Millions of yen)

	As of March 31, 2011	As of September 30, 2011
Number of debtor countries	-	-
Amounts of credit	-	-
Net provision	-	-
Balance	-	-

(4) Write-down of Loans

(Millions of yen)

	Year ended March 31, 2011	Six months ended September 30, 2011
Write-down of loans	-	-