

Supplementary Materials for the Six Months Ended September 30, 2012

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Investment Results of General Account Assets

1. Breakdown of Securities

(Millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
Government bonds	1,973,768	48.4 %	2,051,382	49.6 %
Local government bonds	157,932	3.9	166,086	4.0
Corporate bonds	605,670	14.9	626,752	15.1
Public entity bonds	365,187	9.0	386,476	9.3
Stocks	353,248	8.7	321,554	7.8
Foreign securities	927,377	22.8	914,234	22.1
Foreign bonds	729,001	17.9	720,164	17.4
Foreign stocks and other securities	198,375	4.9	194,069	4.7
Other securities	57,940	1.4	57,175	1.4
Total	4,075,938	100.0	4,137,185	100.0

2. Securities by Contractual Maturity Dates

(Millions of yen)

	As of March 31, 2012						
	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	110,431	311,700	422,983	328,107	436,718	2,465,996	4,075,938
Government bonds	52,533	46,048	77,384	58,373	155,069	1,584,359	1,973,768
Local government bonds	4,170	31,121	29,247	8,448	1,103	83,840	157,932
Corporate bonds	23,105	58,058	95,151	126,956	72,621	229,777	605,670
Stocks						353,248	353,248
Foreign securities	28,888	176,190	220,288	133,880	195,926	172,204	927,377
Foreign bonds	28,640	175,165	168,974	130,943	195,926	29,351	729,001
Foreign stocks and other securities	247	1,024	51,314	2,936	—	142,852	198,375
Other securities	1,733	281	911	448	11,999	42,566	57,940
Money held in trust	—	—	—	—	—	—	—
Negotiable certificate of deposits	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—

(Millions of yen)

	As of September 30, 2012						
	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	147,241	364,648	365,164	274,734	431,576	2,553,820	4,137,185
Government bonds	60,029	49,546	69,065	5,964	191,676	1,675,101	2,051,382
Local government bonds	8,431	30,954	28,413	5,018	1,001	92,266	166,086
Corporate bonds	25,132	65,797	110,350	115,486	63,183	246,801	626,752
Stocks						321,554	321,554
Foreign securities	53,241	217,196	155,997	147,867	163,744	176,186	914,234
Foreign bonds	52,263	175,529	146,333	147,135	163,542	35,359	720,164
Foreign stocks and other securities	977	41,666	9,663	732	201	140,827	194,069
Other securities	405	1,153	1,337	398	11,970	41,909	57,175
Money held in trust	—	—	—	—	—	—	—
Negotiable certificate of deposits	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—

3. Stocks by Industry

(Millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
Fisheries, agriculture and forestry	—	— %	—	— %
Mining	457	0.1	380	0.1
Construction	7,418	2.1	6,609	2.1
Manufacturing				
Food products	41,430	11.7	44,015	13.7
Textiles and clothing	12,326	3.5	8,470	2.6
Pulp and paper	1,000	0.3	—	—
Chemicals	32,912	9.3	26,423	8.2
Medical supplies	7,714	2.2	9,001	2.8
Oil and coal products	60	0.0	28	0.0
Rubber products	2,305	0.7	2,069	0.6
Glass and stone products	2,271	0.6	1,778	0.6
Iron and steel	6,120	1.7	3,733	1.2
Non-steel metals	1,591	0.5	1,236	0.4
Metal products	8,350	2.4	6,320	2.0
Machinery	26,548	7.5	19,757	6.1
Electric appliances	32,132	9.1	25,676	8.0
Transportation equipment	6,847	1.9	5,144	1.6
Precision instruments	1,061	0.3	1,136	0.4
Other products	4,124	1.2	2,388	0.7
Electric and gas utilities	28,175	8.0	27,168	8.4
Transportation, information and telecommunications				
Land transportation	40,060	11.3	39,587	12.3
Marine transportation	—	—	—	—
Air transportation	537	0.2	1,812	0.6
Warehouses and harbor transportation	64	0.0	60	0.0
Information and telecommunications	8,296	2.3	7,784	2.4
Commerce				
Wholesale	6,755	1.9	5,918	1.8
Retail	2,413	0.7	3,370	1.0
Finance and insurance				
Banking	14,992	4.2	15,868	4.9
Securities and commodity future trading	3,469	1.0	2,842	0.9
Insurance	37,927	10.7	37,458	11.6
Other financial services	3,554	1.0	3,566	1.1
Real estate	3,983	1.1	3,967	1.2
Services	8,340	2.4	7,976	2.5
Total	353,248	100.0	321,554	100.0

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

4. Loans

(Millions of yen)

	As of March 31, 2012	As of September 30, 2012
Policy loans	70,164	69,236
Policyholder loans	64,035	63,257
Premium loans	6,128	5,979
Ordinary loans	969,199	922,237
[Loans to non-residents]	[1,300]	[1,300]
Loans to corporations	644,769	612,979
[Loans to domestic corporations]	[644,769]	[612,979]
Loans to government, government-related organizations and international organizations	1,623	1,595
Loans to local governments and public entities	12,551	11,960
Mortgage loans	182,762	172,553
Consumer loans	80,775	78,454
Others	46,717	44,693
Total	1,039,363	991,473

5. Loans by Contractual Maturity Dates

(Millions of yen)

	As of March 31, 2012						
	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	Total
Floating-rate loans	22,017	36,501	20,529	17,474	28,988	103,050	228,562
Fixed-rate loans	66,158	153,323	158,377	165,774	89,046	107,955	740,636
Total	88,175	189,825	178,907	183,249	118,034	211,006	969,199

(Millions of yen)

	As of September 30, 2012						
	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	Total
Floating-rate loans	27,020	24,603	19,559	16,586	28,046	96,040	211,857
Fixed-rate loans	74,145	145,293	178,479	111,132	95,235	106,094	710,380
Total	101,166	169,896	198,039	127,718	123,281	202,134	922,237

6. Loans to Domestic Companies by Company Size

(Number, Millions of yen)

		As of March 31, 2012		As of September 30, 2012	
			% of total		% of total
Large companies	Number of borrowers	149	48.2 %	143	49.8 %
	Amount of loans	598,152	92.8	582,956	95.1
Medium-sized companies	Number of borrowers	1	0.3	1	0.3
	Amount of loans	1,000	0.2	1,000	0.2
Small-sized companies	Number of borrowers	159	51.5	143	49.8
	Amount of loans	45,617	7.1	29,023	4.7
Total loans to domestic companies	Number of borrowers	309	100.0	287	100.0
	Amount of loans	644,769	100.0	612,979	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, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
Domestic				
Manufacturing	152,878	15.8 %	148,562	16.1 %
Food products	18,099	1.9	17,409	1.9
Textiles and clothing	2,000	0.2	2,000	0.2
Wood and wood products	—	—	—	—
Pulp and paper	10,500	1.1	10,500	1.1
Printing	463	0.0	387	0.0
Chemicals	18,191	1.9	16,315	1.8
Oil and coal products	5,500	0.6	5,500	0.6
Glass and stone products	8,280	0.9	8,139	0.9
Iron and steel	23,300	2.4	23,250	2.5
Non-steel metals	1,150	0.1	1,040	0.1
Metal products	—	—	—	—
General-purpose, production and business-oriented machinery	23,564	2.4	22,591	2.4
Electric appliances	13,300	1.4	12,700	1.4
Transportation equipment	23,500	2.4	23,700	2.6
Other products	5,030	0.5	5,030	0.5
Agriculture and forestry	—	—	—	—
Fisheries	—	—	—	—
Mining and quarrying of stone and gravel	—	—	—	—
Construction	5,903	0.6	5,466	0.6
Electric, gas, steam, water utilities	57,796	6.0	57,038	6.2
Information and telecommunications	20,388	2.1	20,864	2.3
Transportation and courier service	71,519	7.4	68,550	7.4
Wholesale	96,500	10.0	91,375	9.9
Retail	4,074	0.4	4,007	0.4
Finance and insurance	147,108	15.2	132,989	14.4
Real estate	56,611	5.8	54,920	6.0
Goods rental and leasing	38,258	3.9	35,699	3.9
Academic research and professional and technical services	—	—	—	—
Accommodations services	53	0.0	53	0.0
Food and drink services	2	0.0	—	—
Living-related and amusement services	3,144	0.3	2,564	0.3
Education and learning support	—	—	—	—
Medical and welfare	15	0.0	10	0.0
Other services	3,145	0.3	2,957	0.3
Local public entities	272	0.0	197	0.0
Individuals (residential/consumer/local taxes/other)	310,227	32.0	295,680	32.1
Total domestic	967,899	99.9	920,937	99.9
Foreign				
Governments	1,300	0.1	1,300	0.1
Financial institutions	—	—	—	—
Commercial and industrial	—	—	—	—
Total foreign	1,300	0.1	1,300	0.1
Total	969,199	100.0	922,237	100.0

8. Loans by Region

(Millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
Hokkaido	1,028	0.2 %	1,021	0.2 %
Tohoku	8,740	1.3	8,689	1.4
Kanto	520,106	79.1	492,200	78.7
Chubu	45,832	7.0	44,186	7.1
Kinki	65,023	9.9	62,135	9.9
Chugoku	6,374	1.0	6,550	1.0
Shikoku	232	0.0	203	0.0
Kyushu	10,333	1.6	10,270	1.6
Total	657,671	100.0	625,256	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, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
Secured loans	12,280	1.3 %	11,285	1.2 %
Loans secured by securities	1,116	0.1	2,055	0.2
Loans secured by real estate, movable assets and foundations	11,163	1.2	9,230	1.0
Loans secured by personal guarantees	—	—	—	—
Guarantee loans	63,793	6.6	61,650	6.7
Unsecured loans	629,588	65.0	598,293	64.9
Others	263,537	27.2	251,007	27.2
Total	969,199	100.0	922,237	100.0
Subordinated loans	81,800	8.4	81,800	8.9

10. Overseas Investments

(1) Breakdown by Asset Composition

(i) Foreign Currency Denominated Assets

(Millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
Bonds	638,468	66.6 %	634,349	66.3 %
Stocks	1,393	0.1	8,801	0.9
Cash, cash equivalents and other assets	130,580	13.6	134,314	14.0
Subtotal	770,441	80.4	777,465	81.3

(ii) Foreign Currency Denominated Assets with Fixed Yen Value

(Millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
Bonds	—	— %	—	— %
Cash, cash equivalents and other assets	4,993	0.5	4,995	0.5
Subtotal	4,993	0.5	4,995	0.5

(iii) Yen Denominated Assets

(Millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
Loans to non-residents	1,300	0.1 %	1,300	0.1 %
Foreign bonds and others	181,977	19.0	172,587	18.0
Subtotal	183,277	19.1	173,887	18.2

(iv) Total

(Millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
Overseas investments	958,712	100.0 %	956,349	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, 2012]

(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	201,538	21.7 %	192,106	26.4 %	9,432	4.8 %	—	— %
Europe	356,791	38.5	316,541	43.4	40,249	20.3	—	—
Oceania	55,001	5.9	55,001	7.5	—	—	—	—
Asia	19,833	2.1	19,833	2.7	—	—	—	—
Latin America	171,596	18.5	22,902	3.1	148,694	75.0	—	—
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International organizations	122,615	13.2	122,615	16.8	—	—	1,300	100.0
Total	927,377	100.0	729,001	100.0	198,375	100.0	1,300	100.0

[As of September 30, 2012]

(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	213,669	23.4 %	196,604	27.3 %	17,065	8.8 %	—	— %
Europe	342,517	37.5	301,365	41.8	41,152	21.2	—	—
Oceania	56,870	6.2	56,870	7.9	—	—	—	—
Asia	22,091	2.4	22,091	3.1	—	—	—	—
Latin America	158,416	17.3	22,565	3.1	135,851	70.0	—	—
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International organizations	120,668	13.2	120,668	16.8	—	—	1,300	100.0
Total	914,234	100.0	720,164	100.0	194,069	100.0	1,300	100.0

(3) Foreign Currency Denominated Assets by Currency

(Millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	% of total	Carrying value	% of total
U.S. dollar	374,841	48.7 %	377,416	48.5 %
Euro	217,463	28.2	204,401	26.3
Canadian dollar	61,973	8.0	69,767	9.0
Australian dollar	60,293	7.8	67,763	8.7
British pound	50,927	6.6	53,054	6.8
Other currencies	4,942	0.6	5,062	0.7
Total	770,441	100.0	777,465	100.0

Allowance for Possible Loan Losses

(1) Breakdown of Allowance for Possible Loan Losses

(Millions of yen)

	As of March 31, 2012	As of September 30, 2012
General allowance	1,761	1,758
Specific allowance	538	412
Allowance for specific overseas loans	—	—
Total	2,299	2,170

Note: Due to the direct write-offs of the estimated uncollectible amounts, specific allowance are decreased by ¥287 million as of September 30, 2012 and ¥287 million as of March 31, 2012, respectively.

(2) Specific Allowance for Possible Loan Losses

(Millions of yen)

	As of March 31, 2012	As of September 30, 2012
Provision	825	699
Reversal	733	706
Net Provision	92	(6)

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

(3) Allowance for Specific Overseas Loans

(Millions of yen)

	As of March 31, 2012	As of September 30, 2012
Number of debtor countries	—	—
Amounts of credit	—	—
Net provision	—	—
Balance	—	—

(4) Write-down of Loans

(Millions of yen)

	Year ended March 31, 2012	Six months ended September 30, 2012
Write-down of loans	—	—