

Supplementary Materials for the Six Months Ended September 30, 2013

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Investment Results of General Account Assets

1. Breakdown of Securities

(Millions of yen)

	As of March 31, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
Government bonds	2,159,419	47.4 %	2,079,564	43.9 %
Local government bonds	168,388	3.7	165,500	3.5
Corporate bonds	643,881	14.1	648,840	13.7
Public entity bonds	397,427	8.7	412,341	8.7
Stocks	431,715	9.5	475,637	10.1
Foreign securities	1,087,223	23.9	1,286,777	27.2
Foreign bonds	855,410	18.8	1,048,644	22.2
Foreign stocks and other securities	231,812	5.1	238,132	5.0
Other securities	66,686	1.5	75,611	1.6
Total	4,557,314	100.0	4,731,931	100.0

2. Securities by Contractual Maturity Dates

(Millions of yen)

	As of March 31, 2013						
	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	159,893	384,861	401,402	337,768	423,053	2,850,336	4,557,314
Government bonds	34,004	84,499	28,846	23,555	156,721	1,831,792	2,159,419
Local government bonds	16,121	21,422	31,994	3,270	2,463	93,115	168,388
Corporate bonds	29,396	55,088	140,771	97,884	79,314	241,426	643,881
Stocks						431,715	431,715
Foreign securities	80,045	222,536	198,471	213,057	170,973	202,138	1,087,223
Foreign bonds	78,849	173,978	187,133	213,057	197,458	31,932	855,410
Foreign stocks and other securities	1,195	48,557	11,338	—	515	170,205	231,812
Other securities	325	1,314	1,319	—	13,579	50,146	66,686
Money held in trust	—	—	—	—	—	—	—
Negotiable certificate of deposits	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—

(Millions of yen)

	As of September 30, 2013						
	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	184,027	399,760	434,545	403,112	439,908	2,870,577	4,731,931
Government bonds	40,086	99,283	9,269	22,529	105,036	1,803,360	2,079,564
Local government bonds	19,742	13,234	35,284	2,246	2,456	92,536	165,500
Corporate bonds	30,617	68,351	158,651	78,687	76,560	235,972	648,840
Stocks						475,637	475,637
Foreign securities	92,693	217,935	230,225	294,225	246,737	204,960	1,286,777
Foreign bonds	92,406	159,681	225,302	294,225	245,942	31,086	1,048,644
Foreign stocks and other securities	286	58,254	4,922	—	794	173,874	238,132
Other securities	888	954	1,114	5,423	9,117	58,111	75,611
Money held in trust	—	—	—	—	—	—	—
Negotiable certificate of deposits	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—

3. Stocks by Industry

(Millions of yen)

	As of March 31, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
Fisheries, agriculture and forestry	—	— %	—	— %
Mining	—	—	—	—
Construction	8,347	1.9	9,379	2.0
Manufacturing				
Food products	50,835	11.8	56,518	11.9
Textiles and clothing	10,978	2.5	12,804	2.7
Pulp and paper	867	0.2	1,150	0.2
Chemicals	36,593	8.5	36,604	7.7
Medical supplies	11,499	2.7	11,108	2.3
Oil and coal products	43	0.0	152	0.0
Rubber products	3,432	0.8	2,187	0.5
Glass and stone products	2,183	0.5	1,133	0.2
Iron and steel	4,946	1.1	7,332	1.5
Non-steel metals	1,771	0.4	2,025	0.4
Metal products	9,291	2.2	12,773	2.7
Machinery	29,066	6.7	38,364	8.1
Electric appliances	33,061	7.7	36,160	7.6
Transportation equipment	9,329	2.2	7,120	1.5
Precision instruments	1,836	0.4	1,887	0.4
Other products	4,428	1.0	5,493	1.2
Electric and gas utilities	33,423	7.7	37,641	7.9
Transportation, information and telecommunications				
Land transportation	52,465	12.2	51,556	10.8
Marine transportation	—	—	—	—
Air transportation	2,391	0.6	3,200	0.7
Warehouses and harbor transportation	82	0.0	76	0.0
Information and telecommunications	8,660	2.0	9,769	2.1
Commerce				
Wholesale	9,071	2.1	12,439	2.6
Retail	4,978	1.2	4,179	0.9
Finance and insurance				
Banking	21,282	4.9	23,372	4.9
Securities and commodity future trading	6,470	1.5	8,166	1.7
Insurance	38,537	8.9	39,508	8.3
Other financial services	14,951	3.5	16,686	3.5
Real estate	5,902	1.4	6,649	1.4
Services	14,983	3.5	20,194	4.2
Total	431,715	100.0	475,637	100.0

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

4. Loans

(Millions of yen)

	As of March 31, 2013	As of September 30, 2013
Policy loans	66,807	66,122
Policyholder loans	61,193	60,631
Premium loans	5,613	5,490
Ordinary loans	840,701	790,524
[Loans to non-residents]	[1,300]	[1,300]
Loans to corporations	618,472	580,251
[Loans to domestic corporations]	[618,472]	[580,251]
Loans to government, government-related organizations and international organizations	1,589	1,559
Loans to local governments and public entities	10,747	10,523
Mortgage loans	95,651	90,726
Consumer loans	71,709	67,648
Others	42,531	39,816
Total	907,508	856,647

5. Loans by Contractual Maturity Dates

(Millions of yen)

	As of March 31, 2013						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	20,462	19,943	12,508	13,927	14,164	60,109	141,115
Fixed-rate loans	77,988	163,893	150,533	103,786	91,100	112,282	699,585
Total	98,451	183,836	163,041	117,714	105,265	172,392	840,701

(Millions of yen)

	As of September 30, 2013						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	9,286	16,545	12,823	13,432	13,609	55,565	121,263
Fixed-rate loans	86,332	161,387	146,041	83,490	79,789	112,220	669,261
Total	95,619	177,932	158,864	96,922	93,398	167,786	790,524

6. Loans to Domestic Companies by Company Size

(Number, Millions of yen)

		As of March 31, 2013		As of September 30, 2013	
			% of total		% of total
Large companies	Number of borrowers	145	52.2 %	141	52.4 %
	Amount of loans	589,247	95.3	553,863	95.5
Medium-sized companies	Number of borrowers	1	0.4	1	0.4
	Amount of loans	1,000	0.2	1,000	0.2
Small-sized companies	Number of borrowers	132	47.5	127	47.2
	Amount of loans	28,225	4.6	25,387	4.4
Total loans to domestic companies	Number of borrowers	278	100.0	269	100.0
	Amount of loans	618,472	100.0	580,251	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, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
Domestic				
Manufacturing	147,172	17.5 %	144,656	18.3 %
Food products	17,052	2.0	17,384	2.2
Textiles and clothing	2,000	0.2	2,000	0.3
Wood and wood products	—	—	—	—
Pulp and paper	10,500	1.2	10,500	1.3
Printing	481	0.1	388	0.0
Chemicals	16,290	1.9	15,915	2.0
Oil and coal products	5,500	0.7	5,650	0.7
Glass and stone products	7,898	0.9	7,657	1.0
Iron and steel	23,300	2.8	23,250	2.9
Non-steel metals	868	0.1	1,146	0.1
Metal products	—	—	—	—
General-purpose, production and business-oriented machinery	22,953	2.7	22,365	2.8
Electric appliances	12,600	1.5	10,700	1.4
Transportation equipment	23,700	2.8	23,700	3.0
Other products	4,030	0.5	4,000	0.5
Agriculture and forestry	—	—	—	—
Fisheries	—	—	—	—
Mining and quarrying of stone and gravel	—	—	—	—
Construction	5,729	0.7	5,182	0.7
Electric, gas, steam, water utilities	56,473	6.7	56,787	7.2
Information and telecommunications	15,834	1.9	13,800	1.7
Transportation and courier service	72,249	8.6	70,675	8.9
Wholesale	103,250	12.3	91,625	11.6
Retail	1,874	0.2	1,844	0.2
Finance and insurance	130,250	15.5	121,069	15.3
Real estate	56,189	6.7	48,055	6.1
Goods rental and leasing	34,422	4.1	31,914	4.0
Academic research and professional and technical services	—	—	—	—
Accommodations services	51	0.0	51	0.0
Food and drink services	—	—	—	—
Living-related and amusement services	3,028	0.4	2,564	0.3
Education and learning support	—	—	—	—
Medical and welfare	5	0.0	—	—
Other services	2,840	0.3	2,707	0.3
Local public entities	154	0.0	111	0.0
Individuals (residential/consumer/local taxes/other)	209,876	25.0	198,182	25.1
Total domestic	839,401	99.8	789,224	99.8
Foreign				
Governments	1,300	0.2	1,300	0.2
Financial institutions	—	—	—	—
Commercial and industrial	—	—	—	—
Total foreign	1,300	0.2	1,300	0.2
Total	840,701	100.0	790,524	100.0

8. Loans by Region

(Millions of yen)

	As of March 31, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
Hokkaido	1,016	0.2 %	1,012	0.2 %
Tohoku	9,111	1.4	9,078	1.5
Kanto	502,813	79.9	463,711	78.5
Chubu	42,390	6.7	42,220	7.1
Kinki	57,166	9.1	58,069	9.8
Chugoku	6,638	1.1	6,627	1.1
Shikoku	174	0.0	145	0.0
Kyushu	10,212	1.6	10,176	1.7
Total	629,524	100.0	591,042	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, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
Secured loans	11,316	1.3 %	11,161	1.4 %
Loans secured by securities	1,508	0.2	2,793	0.4
Loans secured by real estate, movable assets and foundations	9,807	1.2	8,368	1.1
Loans secured by personal guarantees	—	—	—	—
Guarantee loans	58,734	7.0	56,420	7.1
Unsecured loans	603,290	71.8	564,567	71.4
Others	167,360	19.9	158,374	20.0
Total	840,701	100.0	790,524	100.0
Subordinated loans	81,800	9.7	74,800	9.5

10. Overseas Investments

(1) Breakdown by Asset Composition

(i) Foreign Currency Denominated Assets

(Millions of yen)

	As of March 31, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
Bonds	781,743	68.9 %	1,009,464	73.8 %
Stocks	12,358	1.1	12,967	0.9
Cash, cash equivalents and other assets	165,711	14.6	176,737	12.9
Subtotal	959,813	84.6	1,199,169	87.7

(ii) Foreign Currency Denominated Assets with Fixed Yen Value

(Millions of yen)

	As of March 31, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
Bonds	—	— %	—	— %
Cash, cash equivalents and other assets	3,999	0.4	2,999	0.2
Subtotal	3,999	0.4	2,999	0.2

(iii) Yen Denominated Assets

(Millions of yen)

	As of March 31, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
Loans to non-residents	1,300	0.1 %	1,300	0.1 %
Foreign bonds and others	169,817	15.0	163,798	12.0
Subtotal	171,117	15.1	165,098	12.1

(iv) Total

(Millions of yen)

	As of March 31, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
Overseas investments	1,134,930	100.0 %	1,367,266	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, 2013]

(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	256,593	23.6 %	233,241	27.3 %	23,351	10.1 %	—	— %
Europe	413,610	38.0	360,415	42.1	53,194	22.9	—	—
Oceania	70,715	6.5	70,715	8.3	—	—	—	—
Asia	22,160	2.0	22,160	2.6	—	—	—	—
Latin America	175,177	16.1	19,911	2.3	155,266	67.0	—	—
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International organizations	148,965	13.7	148,965	17.4	—	—	1,300	100.0
Total	1,087,223	100.0	855,410	100.0	231,812	100.0	1,300	100.0

[As of September 30, 2013]

(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	446,149	34.7 %	419,870	40.0 %	26,278	11.0 %	—	— %
Europe	424,738	33.0	368,699	35.2	56,038	23.5	—	—
Oceania	74,038	5.8	74,038	7.1	—	—	—	—
Asia	19,735	1.5	19,735	1.9	—	—	—	—
Latin America	173,952	13.5	18,136	1.7	155,815	65.4	—	—
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International organizations	148,163	11.5	148,163	14.1	—	—	1,300	100.0
Total	1,286,777	100.0	1,048,644	100.0	238,132	100.0	1,300	100.0

(3) Foreign Currency Denominated Assets by Currency

(Millions of yen)

	As of March 31, 2013		As of September 30, 2013	
	Carrying value	% of total	Carrying value	% of total
U.S. dollar	459,789	47.9 %	666,457	55.6 %
Euro	253,041	26.4	267,399	22.3
Australian dollar	94,834	9.9	98,678	8.2
Canadian dollar	83,719	8.7	91,483	7.6
British pound	61,694	6.4	69,771	5.8
Other currencies	6,735	0.7	5,379	0.4
Total	959,813	100.0	1,199,169	100.0

Allowance for Possible Loan Losses

(1) Breakdown of Allowance for Possible Loan Losses

(Millions of yen)

	As of March 31, 2013	As of September 30, 2013
General allowance	1,796	1,592
Specific allowance	405	395
Allowance for specific overseas loans	—	—
Total	2,201	1,988

Note: Due to the direct write-offs of the estimated uncollectible amounts, specific allowance are decreased by ¥557 million as of September 30, 2013 and ¥308 million as of March 31, 2013, respectively.

(2) Specific Allowance for Possible Loan Losses

(Millions of yen)

	As of March 31, 2013	As of September 30, 2013
Provision	713	953
Reversal	689	711
Net Provision	24	241

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

(3) Allowance for Specific Overseas Loans

(Millions of yen)

	As of March 31, 2013	As of September 30, 2013
Number of debtor countries	—	—
Amounts of credit	—	—
Net provision	—	—
Balance	—	—

(4) Write-down of Loans

(Millions of yen)

	Year ended March 31, 2013	Six months ended September 30, 2013
Write-down of loans	—	—