

## Supplementary Materials for the Six Months Ended September 30, 2015

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## Investment Results of General Account Assets

### 1. Breakdown of Securities

(Millions of yen)

	As of March 31, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
Government bonds	2,041,783	39.5 %	1,930,140	37.4 %
Local government bonds	154,296	3.0	142,856	2.8
Corporate bonds	660,071	12.8	639,486	12.4
Public entity bonds	426,869	8.3	438,078	8.5
Stocks	641,066	12.4	585,785	11.4
Foreign securities	1,583,778	30.7	1,773,049	34.4
Foreign bonds	1,287,302	24.9	1,511,692	29.3
Foreign stocks and other securities	296,475	5.7	261,356	5.1
Other securities	82,614	1.6	85,279	1.7
Total	5,163,610	100.0	5,156,598	100.0

### 2. Securities by Contractual Maturity Dates

(Millions of yen)

	As of March 31, 2015						
	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	291,357	414,965	438,215	485,101	627,194	2,906,776	5,163,610
Government bonds	77,477	28,776	2,006	57,575	232,957	1,642,990	2,041,783
Local government bonds	6,208	34,360	17,823	1,001	7,479	87,424	154,296
Corporate bonds	25,537	141,276	123,356	62,378	89,198	218,322	660,071
Stocks						641,066	641,066
Foreign securities	181,717	208,357	295,029	350,695	295,189	252,789	1,583,778
Foreign bonds	118,340	194,262	295,029	350,695	293,066	35,908	1,287,302
Foreign stocks and other securities	63,377	14,094	—	—	2,123	216,880	296,475
Other securities	416	2,194	—	13,450	2,369	64,182	82,614
Money held in trust	—	—	—	—	—	—	—
Negotiable certificate of deposits	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—

(Millions of yen)

	As of September 30, 2015						
	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	182,662	403,837	495,572	569,369	836,779	2,668,376	5,156,598
Government bonds	62,810	9,238	22,478	53,432	299,972	1,482,208	1,930,140
Local government bonds	2,134	35,173	19,261	1,001	7,272	78,013	142,856
Corporate bonds	32,652	126,109	99,055	69,149	132,642	179,877	639,486
Stocks						585,785	585,785
Foreign securities	84,170	232,009	347,865	438,226	394,444	276,332	1,773,049
Foreign bonds	72,760	228,076	347,865	434,937	393,213	34,840	1,511,692
Foreign stocks and other securities	11,409	3,932	—	3,289	1,231	241,492	261,356
Other securities	893	1,307	6,911	7,560	2,448	66,158	85,279
Money held in trust	—	—	—	—	—	—	—
Negotiable certificate of deposits	—	—	—	—	—	—	—
Others	—	—	—	—	—	—	—

Note: The figures above include financial instruments treated as securities in accordance with "Accounting Standards for Financial Instruments" (ASBJ Statement No. 10).

### 3. Stocks by Industry

(Millions of yen)

	As of March 31, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
Fisheries, agriculture and forestry	—	— %	—	— %
Mining	—	—	—	—
Construction	16,245	2.5	18,638	3.2
Manufacturing				
Food products	91,492	14.3	90,310	15.4
Textiles and clothing	18,704	2.9	21,339	3.6
Pulp and paper	1,230	0.2	1,280	0.2
Chemicals	46,524	7.3	41,864	7.1
Medical supplies	16,743	2.6	16,168	2.8
Oil and coal products	—	—	1,796	0.3
Rubber products	5,545	0.9	4,633	0.8
Glass and stone products	1,220	0.2	1,152	0.2
Iron and steel	7,142	1.1	4,831	0.8
Non-steel metals	2,932	0.5	2,537	0.4
Metal products	12,460	1.9	13,014	2.2
Machinery	61,883	9.7	43,829	7.5
Electric appliances	47,412	7.4	30,818	5.3
Transportation equipment	16,445	2.6	19,581	3.3
Precision instruments	3,813	0.6	3,038	0.5
Other products	8,137	1.3	8,562	1.5
Electric and gas utilities	49,593	7.7	37,229	6.4
Transportation, information and telecommunications				
Land transportation	65,957	10.3	58,053	9.9
Marine transportation	207	0.0	165	0.0
Air transportation	3,740	0.6	4,215	0.7
Warehouses and harbor transportation	432	0.1	346	0.1
Information and telecommunications	12,333	1.9	13,853	2.4
Commerce				
Wholesale	10,647	1.7	9,926	1.7
Retail	7,321	1.1	7,887	1.3
Finance and insurance				
Banking	24,770	3.9	25,345	4.3
Securities and commodity future trading	9,218	1.4	8,986	1.5
Insurance	41,661	6.5	41,413	7.1
Other financial services	31,219	4.9	27,780	4.7
Real estate	7,062	1.1	6,458	1.1
Services	18,967	3.0	20,723	3.5
Total	641,066	100.0	585,785	100.0

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

## 4. Loans

(Millions of yen)

	As of March 31, 2015	As of September 30, 2015
Policy loans	63,311	62,362
Policyholder loans	58,075	57,277
Premium loans	5,235	5,085
Ordinary loans	700,588	671,841
[Loans to non-residents]	[ 700 ]	[ 700 ]
Loans to corporations	535,796	522,380
[Loans to domestic corporations]	[ 535,796 ]	[ 522,380 ]
Loans to government, government-related organizations and international organizations	937	933
Loans to local governments and public entities	9,662	9,041
Mortgage loans	75,164	69,780
Consumer loans	45,811	39,393
Others	33,216	30,312
Total	763,900	734,203

## 5. Loans by Contractual Maturity Dates

(Millions of yen)

	As of March 31, 2015						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 date	
Floating-rate loans	6,310	12,812	11,292	8,045	15,353	48,526	102,340
Fixed-rate loans	87,084	157,293	94,821	70,206	70,734	118,108	598,248
Total	93,394	170,105	106,113	78,252	86,087	166,634	700,588

(Millions of yen)

	As of September 30, 2015						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 date	
Floating-rate loans	7,013	13,029	8,513	7,455	14,699	45,552	96,264
Fixed-rate loans	100,198	151,325	79,756	68,863	74,913	100,519	575,576
Total	107,211	164,354	88,269	76,319	89,613	146,072	671,841

## 6. Loans to Domestic Companies by Company Size

(Number, Millions of yen)

		As of March 31, 2015		As of September 30, 2015	
			% of total		% of total
Large companies	Number of borrowers	136	56.0 %	133	68.2 %
	Amount of loans	520,110	97.1	504,420	96.6
Medium-sized companies	Number of borrowers	—	—	—	—
	Amount of loans	—	—	—	—
Small-sized companies	Number of borrowers	107	44.0	62	31.8
	Amount of loans	15,685	2.9	17,959	3.4
Total loans to domestic companies	Number of borrowers	243	100.0	195	100.0
	Amount of loans	535,796	100.0	522,380	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		
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, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
<b>Domestic</b>				
<b>Manufacturing</b>	138,754	19.8 %	139,334	20.7 %
Food products	17,129	2.4	18,694	2.8
Textiles and clothing	2,000	0.3	2,000	0.3
Wood and wood products	—	—	—	—
Pulp and paper	6,500	0.9	8,000	1.2
Printing	168	0.0	118	0.0
Chemicals	19,645	2.8	19,580	2.9
Oil and coal products	5,650	0.8	5,650	0.8
Glass and stone products	7,450	1.1	7,235	1.1
Iron and steel	19,700	2.8	20,660	3.1
Non-steel metals	720	0.1	588	0.1
Metal products	—	—	—	—
General-purpose, production and business-oriented machinery	20,551	2.9	20,129	3.0
Electric appliances	12,540	1.8	10,020	1.5
Transportation equipment	23,700	3.4	23,660	3.5
Other products	3,000	0.4	3,000	0.4
Agriculture and forestry	—	—	—	—
Fisheries	—	—	—	—
Mining and quarrying of stone and gravel	—	—	—	—
Construction	5,286	0.8	4,794	0.7
Electric, gas, steam, water utilities	53,984	7.7	53,457	8.0
Information and telecommunications	11,628	1.7	9,526	1.4
Transportation and courier service	70,117	10.0	67,568	10.1
Wholesale	83,250	11.9	81,125	12.1
Retail	1,651	0.2	2,118	0.3
Finance and insurance	101,553	14.5	93,772	14.0
Real estate	47,230	6.7	48,538	7.2
Goods rental and leasing	26,351	3.8	26,062	3.9
Academic research and professional and technical services	—	—	—	—
Accommodations services	323	0.0	318	0.0
Food and drink services	—	—	—	—
Living-related and amusement services	3,028	0.4	2,564	0.4
Education and learning support	—	—	—	—
Medical and welfare	—	—	—	—
Other services	2,503	0.4	2,457	0.4
Local public entities	39	0.0	21	0.0
Individuals (residential/consumer/local taxes/other)	154,186	22.0	139,481	20.8
<b>Total domestic</b>	<b>699,888</b>	<b>99.9</b>	<b>671,141</b>	<b>99.9</b>
<b>Foreign</b>				
Governments	700	0.1	700	0.1
Financial institutions	—	—	—	—
Commercial and industrial	—	—	—	—
<b>Total foreign</b>	<b>700</b>	<b>0.1</b>	<b>700</b>	<b>0.1</b>
<b>Total</b>	<b>700,588</b>	<b>100.0</b>	<b>671,841</b>	<b>100.0</b>

Note: Domestic industry categories above are based on classification used by Bank of Japan in survey of loans.

## 8. Loans by Region

(Millions of yen)

	As of March 31, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
Hokkaido	1,503	0.3 %	1,502	0.3 %
Tohoku	7,503	1.4	7,501	1.4
Kanto	424,539	77.8	411,351	77.4
Chubu	44,227	8.1	44,372	8.3
Kinki	56,059	10.3	55,656	10.5
Chugoku	3,533	0.6	3,006	0.6
Shikoku	261	0.0	219	0.0
Kyushu	8,073	1.5	8,049	1.5
Total	545,701	100.0	531,659	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, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
Secured loans	10,336	1.5 %	9,830	1.5 %
Loans secured by securities	3,376	0.5	3,544	0.5
Loans secured by real estate, movable assets and foundations	6,960	1.0	6,286	0.9
Loans secured by personal guarantees	—	—	—	—
Guarantee loans	46,269	6.6	44,191	6.6
Unsecured loans	523,005	74.7	508,645	75.7
Others	120,976	17.3	109,173	16.2
Total	700,588	100.0	671,841	100.0
Subordinated loans	60,300	8.6	47,500	7.1

## 10. Overseas Investments

### (1) Breakdown by Asset Composition

#### (i) Foreign Currency Denominated Assets

(Millions of yen)

	As of March 31, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
Bonds	1,325,415	75.8 %	1,645,624	81.5 %
Stocks	24,231	1.4	25,688	1.3
Cash, cash equivalents and other assets	223,054	12.8	213,000	10.5
Subtotal	1,572,701	90.0	1,884,313	93.3

#### (ii) Foreign Currency Denominated Assets with Fixed Yen Value

(Millions of yen)

	As of March 31, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
Bonds	—	— %	—	— %
Cash, cash equivalents and other assets	12,000	0.7	5,000	0.2
Subtotal	12,000	0.7	5,000	0.2

#### (iii) Yen Denominated Assets

(Millions of yen)

	As of March 31, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
Loans to non-residents	700	0.1 %	700	0.0 %
Foreign bonds and others	162,295	9.3	129,434	6.4
Subtotal	162,295	9.3	130,134	6.4

#### (iv) Total

(Millions of yen)

	As of March 31, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
Overseas investments	1,747,696	100.0 %	2,019,447	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, 2015]

(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	717,996	45.3 %	670,704	52.1 %	47,292	16.0 %	—	— %
Europe	431,947	27.3	357,886	27.8	74,061	25.0	—	—
Oceania	64,855	4.1	64,855	5.0	—	—	—	—
Asia	20,288	1.3	16,883	1.3	3,404	1.1	—	—
Latin America	191,379	12.1	19,663	1.5	171,716	57.9	—	—
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International organizations	157,309	9.9	157,309	12.2	—	—	700	100.0
Total	1,583,778	100.0	1,287,302	100.0	296,475	100.0	700	100.0

[As of September 30, 2015]

(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	890,678	50.2 %	850,463	56.3 %	40,215	15.4 %	—	— %
Europe	434,280	24.5	366,451	24.2	67,829	26.0	—	—
Oceania	59,406	3.4	58,627	3.9	778	0.3	—	—
Asia	19,532	1.1	16,840	1.1	2,692	1.0	—	—
Latin America	168,940	9.5	19,099	1.3	149,840	57.3	—	—
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	—	—
International organizations	200,210	11.3	200,210	13.2	—	—	700	100.0
Total	1,773,049	100.0	1,511,692	100.0	261,356	100.0	700	100.0

## (3) Foreign Currency Denominated Assets by Currency

(Millions of yen)

	As of March 31, 2015		As of September 30, 2015	
	Carrying value	% of total	Carrying value	% of total
U.S. dollar	1,025,861	65.2 %	1,407,871	74.7 %
Euro	227,496	14.5	174,428	9.3
British pound	142,315	9.0	142,088	7.5
Australian dollar	93,696	6.0	84,770	4.5
Canadian dollar	74,588	4.7	66,554	3.5
Other currencies	8,742	0.6	8,598	0.5
Total	1,572,701	100.0	1,884,313	100.0

## Allowance for Possible Loan Losses

### (1) Breakdown of Allowance for Possible Loan Losses

(Millions of yen)

	As of March 31, 2015	As of September 30, 2015
General allowance	1,403	1,367
Specific allowance	545	580
Allowance for specific overseas loans	—	—
Total	1,948	1,948

Note: Due to the direct write-offs of the estimated uncollectible amounts, specific allowance are decreased by ¥271 million as of March 31, 2014 and ¥247 million as of March 31, 2015, respectively.

### (2) Specific Allowance for Possible Loan Losses

(Millions of yen)

	As of March 31, 2015	As of September 30, 2015
Provision	792	828
Reversal	871	773
Net Provision	(78)	54

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

### (3) Allowance for Specific Overseas Loans

(Millions of yen)

	As of March 31, 2015	As of September 30, 2015
Number of debtor countries	—	—
Amounts of credit	—	—
Net provision	—	—
Balance	—	—

### (4) Write-down of Loans

(Millions of yen)

	As of March 31, 2015	As of September 30, 2015
Write-down of loans	—	—