
Supplementary Materials for the Six Months Ended September 30, 2013

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1. General Account

(1) Proprietary Trading Securities

1) Breakdown of Proprietary Trading Securities

No ending balance as of September 30, 2013, or March 31, 2013.

2) Proceeds on Sales of Proprietary Trading Securities

No items to report for the six months ended September 30, 2013, or September 30, 2012.

(2) Securities

1) Breakdown of Investments in Securities

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Domestic bonds	213,433	50.4	208,906	50.7
National government bonds	167,320	39.5	162,532	39.4
Local government bonds	15,464	3.7	15,859	3.8
Corporate bonds	30,648	7.2	30,514	7.4
[public entity bonds]	[15,041]	[3.6]	[15,334]	[3.7]
Domestic stocks	71,718	16.9	66,748	16.2
Foreign securities	131,489	31.1	131,987	32.0
Foreign bonds	97,278	23.0	98,209	23.8
Foreign stocks and other securities	34,210	8.1	33,777	8.2
Other securities	6,620	1.6	4,370	1.1
Total	423,262	100.0	412,012	100.0
Subordinated bonds	123	0.0	160	0.0

2) Breakdown of Securities by Contractual Maturity Dates

(100 Million Yen)

	As of September 30, 2013						
	1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years (incl. securities with no fixed maturity dates)	Total
National government bonds	2,208	9,094	6,426	4,465	13,920	131,205	167,320
Local government bonds	940	4,249	2,303	2,790	138	5,041	15,464
Corporate bonds	3,349	4,906	5,304	1,944	1,973	13,170	30,648
Domestic stocks						71,718	71,718
Foreign securities	965	6,225	8,570	10,885	16,853	87,989	131,489
Foreign bonds	911	6,188	8,459	10,554	16,080	55,084	97,278
Foreign stocks and other securities	53	36	111	331	772	32,904	34,210
Other securities	147	69	431	500	1,236	4,234	6,620
Monetary receivables purchased	275	100	60	109	396	5,260	6,202
Negotiable certificates of deposit	2,049	—	—	—	—	—	2,049
Total	9,937	24,645	23,095	20,696	34,519	318,619	431,515

	As of March 31, 2013						
	1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years (incl. securities with no fixed maturity dates)	Total
National government bonds	1,108	6,768	11,009	4,842	14,799	124,003	162,532
Local government bonds	1,026	2,164	4,895	2,995	250	4,526	15,859
Corporate bonds	2,880	4,496	5,539	3,364	1,629	12,604	30,514
Domestic stocks						66,748	66,748
Foreign securities	1,962	4,665	9,865	8,477	18,414	88,601	131,987
Foreign bonds	1,880	4,633	9,865	8,139	17,703	55,987	98,209
Foreign stocks and other securities	82	31	—	338	711	32,614	33,777
Other securities	129	75	342	183	1,304	2,335	4,370
Monetary receivables purchased	582	102	—	132	444	6,300	7,563
Negotiable certificates of deposit	2,989	—	—	—	—	—	2,989
Total	10,679	18,272	31,652	19,995	36,844	305,120	422,565

3) Breakdown of Local Government Bonds by Region

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Hokkaido	18	0.1	35	0.2
Tohoku	93	0.6	93	0.6
Kanto	7,659	49.5	7,784	49.1
Chubu	3,235	20.9	3,375	21.3
Kinki	157	1.0	180	1.1
Chugoku	475	3.1	471	3.0
Shikoku	—	—	—	—
Kyushu	1,122	7.3	1,140	7.2
Others	2,701	17.5	2,778	17.5
Total	15,464	100.0	15,859	100.0

Note: "Others" in the above table signify publicly offered co-issue local government bonds.

4) Breakdown of Domestic and Foreign Bonds by Bond Quality Rating

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
AAA	18,336	12.8	18,024	12.5
AA	97,477	68.0	99,296	68.7
A	14,409	10.0	13,706	9.5
BBB	6,807	4.7	6,725	4.7
Less than or equal to BB	77	0.1	114	0.1
Nonrated	6,283	4.4	6,714	4.6
Total	143,391	100.0	144,583	100.0

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

(The amount of Japanese government bonds is ¥16,732.0 billion and ¥16,253.2 billion as of September 30, 2013, and March 31, 2013, 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 September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Fishery, agriculture, and forestry	27	0.0	29	0.0
Mining	33	0.0	34	0.1
Construction	1,051	1.5	1,010	1.5
Manufacturing:				
Food	2,064	2.9	2,136	3.2
Textiles and apparel	871	1.2	849	1.3
Pulp and paper	208	0.3	198	0.3
Chemicals	5,648	7.9	5,328	8.0
Pharmaceuticals	5,975	8.3	6,473	9.7
Oil and coal products	236	0.3	264	0.4
Rubber products	806	1.1	751	1.1
Glass and ceramic products	728	1.0	656	1.0
Iron and steel	1,960	2.7	1,570	2.4
Nonferrous metals	774	1.1	681	1.0
Metal products	350	0.5	330	0.5
Machinery	4,376	6.1	3,902	5.8
Electric appliances	7,205	10.0	6,601	9.9
Transportation equipment	13,020	18.2	10,991	16.5
Precision instruments	1,049	1.5	917	1.4
Other products	778	1.1	688	1.0
Electric power and gas	4,061	5.7	3,420	5.1
Transportation, information, and communication:				
Land transportation	4,472	6.2	4,488	6.7
Marine transportation	110	0.2	104	0.2
Air transportation	68	0.1	78	0.1
Warehousing and harbor transportation services	119	0.2	107	0.2
Information and communication	1,030	1.4	948	1.4
Commerce:				
Wholesale trade	2,516	3.5	2,491	3.7
Retail trade	1,834	2.6	1,680	2.5
Finance and insurance:				
Banking	6,554	9.1	6,540	9.8
Securities and trading	671	0.9	608	0.9
Insurance	1,138	1.6	983	1.5
Other financial services	416	0.6	369	0.6
Real estate	495	0.7	507	0.8
Services	1,059	1.5	1,002	1.5
Total	71,718	100.0	66,748	100.0

(3) Loans

1) Breakdown of Loans

(100 Million Yen)

	As of September 30, 2013	As of March 31, 2013
Policy loans:	8,081	8,354
Premium loans	638	662
Policyholder loans	7,443	7,691
Industrial and consumer loans:	77,825	77,463
Loans to companies:	57,172	57,120
Loans to domestic companies	55,303	55,352
Loans to foreign companies	1,868	1,768
Loans to national government-affiliated organizations and public entities:	6,040	5,889
Loans to domestic organizations and entities	5,216	4,999
Loans to foreign organizations and entities	824	890
Mortgage loans	9,004	9,111
Consumer loans	5,154	4,957
Other loans	453	384
Total	85,907	85,818
Loans to nonresidents	2,692	2,658

2) Breakdown of Loans to Domestic Companies by Company Size

(100 Million Yen, %)

		As of September 30, 2013		As of March 31, 2013	
		Amount	%	Amount	%
Large companies	Number of borrowers	971	42.9	984	44.0
	Amount of loans	50,335	91.0	50,344	91.0
Medium-sized companies	Number of borrowers	325	14.4	319	14.3
	Amount of loans	738	1.3	612	1.1
Small-sized companies	Number of borrowers	966	42.7	935	41.8
	Amount of loans	4,229	7.6	4,395	7.9
Total loans to domestic companies	Number of borrowers	2,262	100.0	2,238	100.0
	Amount of loans	55,303	100.0	55,352	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 September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Domestic:				
Manufacturing:	15,236	19.6	15,595	20.1
Food	998	1.3	1,058	1.4
Textiles and apparel	474	0.6	484	0.6
Wood and wood products	18	0.0	16	0.0
Pulp and paper	926	1.2	921	1.2
Printing	207	0.3	213	0.3
Chemicals	2,906	3.7	2,878	3.7
Oil and coal products	796	1.0	803	1.0
Ceramics, soil, and stones	484	0.6	497	0.6
Iron and steel	2,079	2.7	2,344	3.0
Nonferrous metals	277	0.4	331	0.4
Metal products	132	0.2	123	0.2
General purpose, production, and operational machines	1,476	1.9	1,358	1.8
Electric appliances	1,517	1.9	1,579	2.0
Transportation equipment	2,455	3.2	2,474	3.2
Other manufacturing products	484	0.6	509	0.7
Agriculture and forestry	0	0.0	0	0.0
Fishery	20	0.0	20	0.0
Mining and quarrying of stone and gravel	87	0.1	93	0.1
Construction	418	0.5	419	0.5
Electric power, gas, heat supply, and waterworks	11,582	14.9	11,289	14.6
Information and communication	1,826	2.3	1,895	2.4
Transportation and courier	7,119	9.1	7,262	9.4
Wholesale trade	9,124	11.7	8,952	11.6
Retail trade	561	0.7	554	0.7
Financing and insurance	6,361	8.2	6,440	8.3
Real estate	3,761	4.8	3,421	4.4
Goods rental and leasing	2,618	3.4	2,503	3.2
Academic research, specialized and technical services	14	0.0	16	0.0
Hospitality services	53	0.1	57	0.1
Food and drink services	48	0.1	55	0.1
Lifestyle and entertainment	124	0.2	124	0.2
Education and learning support	26	0.0	25	0.0
Medical treatment and welfare	21	0.0	24	0.0
Other services	35	0.0	35	0.0
Local public entities	1,926	2.5	1,942	2.5
Individuals (residential, consumption, local taxes, and others)	14,164	18.2	14,074	18.2
Total	75,132	96.5	74,805	96.6
Overseas:				
Government and public entities	824	1.1	890	1.1
Financial institutions	250	0.3	250	0.3
Commerce and industry (and others)	1,618	2.1	1,518	2.0
Total	2,692	3.5	2,658	3.4
Total loans	77,825	100.0	77,463	100.0

4) Breakdown of Industrial and Consumer Loans by Collateral

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Secured loans:	389	0.5	438	0.6
Loans secured by securities	88	0.1	88	0.1
Loans secured by real estate, movable assets, and foundations	259	0.3	312	0.4
Loans secured by personal guarantees	41	0.1	37	0.0
Guaranteed loans	2,198	2.8	2,335	3.0
Fiduciary loans	61,078	78.5	60,620	78.3
Other loans	14,158	18.2	14,069	18.2
Industrial and consumer loans	77,825	100.0	77,463	100.0
Subordinated loans	3,150	4.0	3,270	4.2

5) Breakdown of Loans to Domestic Companies by Region

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Hokkaido	625	1.1	627	1.1
Tohoku	1,275	2.3	1,309	2.4
Kanto	35,502	64.2	35,889	64.8
Chubu	5,221	9.4	5,097	9.2
Kinki	8,307	15.0	8,194	14.8
Chugoku	1,630	2.9	1,469	2.7
Shikoku	1,074	1.9	1,107	2.0
Kyushu	1,665	3.0	1,656	3.0
Total	55,303	100.0	55,352	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 September 30, 2013						Total
	1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years (incl. loans with no maturity dates)	
Fixed-rate loans	9,973	15,003	14,016	8,944	10,994	15,348	74,281
Variable-rate loans	327	608	506	446	474	1,180	3,544
Total loans	10,301	15,611	14,523	9,391	11,468	16,528	77,825

	As of March 31, 2013						Total
	1 year or less	Over 1 to 3 years	Over 3 to 5 years	Over 5 to 7 years	Over 7 to 10 years	Over 10 years (incl. loans with no maturity dates)	
Fixed-rate loans	9,670	15,493	14,036	8,753	11,021	14,659	73,635
Variable-rate loans	424	651	499	451	511	1,290	3,828
Total loans	10,095	16,144	14,535	9,204	11,533	15,950	77,463

(4) Overseas Loans and Investments

1) Breakdown of Overseas Loans and Investments by Asset Composition

- Foreign currency-denominated assets

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Foreign bonds	87,351	63.6	86,711	63.2
Foreign stocks	4,887	3.6	4,434	3.2
Cash, deposits, and others	18,252	13.3	17,958	13.1
Subtotal	110,491	80.4	109,105	79.6

- Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Foreign bonds	—	—	—	—
Cash, deposits, and others	1,990	1.4	1,610	1.2
Subtotal	1,990	1.4	1,610	1.2

- Japanese yen denominated assets

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Loans to nonresidents	1,396	1.0	1,448	1.1
Foreign bonds and other assets	23,508	17.1	24,933	18.2
Subtotal	24,904	18.1	26,381	19.2

- Total

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
Overseas loans and investments	137,387	100.0	137,097	100.0
[Overseas real estate]	[2,602]	[1.9]	[2,518]	[1.8]

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 sheet.

2) Composition of Foreign Currency-Denominated Assets by Currency

(100 Million Yen, %)

	As of September 30, 2013		As of March 31, 2013	
	Amount	%	Amount	%
U.S. Dollar	61,457	55.6	62,224	57.0
Euro	22,415	20.3	20,239	18.6
British Pound	14,359	13.0	13,491	12.4
Australian Dollar	6,816	6.2	7,915	7.3
Polish Zloty	3,106	2.8	2,957	2.7
Hong Kong Dollar	733	0.7	657	0.6
Others	1,603	1.5	1,618	1.5
Total	110,491	100.0	109,105	100.0

Note: The breakdown signifies the ending balance of the top six currencies as of September 30, 2013.

3) Composition of Overseas Loans and Investments by Region

(100 Million Yen, %)

	As of September 30, 2013							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	51,891	39.5	48,226	49.6	3,664	10.7	1,296	48.2
Europe	44,449	33.8	39,634	40.7	4,815	14.1	650	24.1
Oceania	3,789	2.9	3,760	3.9	29	0.1	56	2.1
Asia	3,316	2.5	1,564	1.6	1,751	5.1	1	0.0
Central and South America	26,236	20.0	2,287	2.4	23,949	70.0	208	7.8
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	60	2.2
International organizations	1,805	1.4	1,805	1.9	—	—	419	15.6
Total	131,489	100.0	97,278	100.0	34,210	100.0	2,692	100.0

	As of March 31, 2013							
	Foreign securities						Loans to nonresidents	
			Bonds		Stocks			
	Amount	%	Amount	%	Amount	%	Amount	%
North America	53,625	40.6	50,434	51.4	3,191	9.4	1,310	49.3
Europe	42,449	32.2	38,147	38.8	4,301	12.7	614	23.1
Oceania	4,154	3.1	4,122	4.2	32	0.1	58	2.2
Asia	3,013	2.3	1,309	1.3	1,703	5.0	1	0.1
Central and South America	27,000	20.5	2,450	2.5	24,549	72.7	191	7.2
Middle East	—	—	—	—	—	—	—	—
Africa	—	—	—	—	—	—	63	2.4
International organizations	1,743	1.3	1,743	1.8	—	—	419	15.8
Total	131,987	100.0	98,209	100.0	33,777	100.0	2,658	100.0

(5) Information on Derivative Transactions

1) Proprietary Trading Securities Account

No ending balance as of September 30, 2013, or March 31, 2013.

2) General Accounts (excluding Proprietary Trading Securities Account)

[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 swaps, and swaptions.

Currency-related derivatives: foreign exchange forward contracts, currency options, and currency swaps.

Stock-related derivatives: stock price index futures, stock price index options, and stock certificate options.

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, which 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 September 30, 2013		As of March 31, 2013	
	Notional amount (Contract amount)	Amount of estimated credit risk	Notional amount (Contract amount)	Amount of estimated credit risk
Interest-rate swaps	—	—	—	—
Currency swaps	6,729	515	5,321	373
Foreign exchange forward contracts	60,959	1,139	62,327	1,328
Interest options (purchase)	—	—	—	—
Currency options (purchase)	—	—	—	—
Stock price index futures	1,829	109	—	—
Others	2	0	2	0
Total	69,520	1,764	67,651	1,702

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

b) Supplementary explanations regarding market value calculations

[Futures and other market transactions]

Liquidation values or closing market values on the balance sheet date

[Stock option transactions]

The price obtained from financial institutions that are the counterparties in such transactions

[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.

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

Hedge accounting methodologies include market value hedge accounting, deferred hedge accounting, exceptional accounting treatment (“*Tokurei-shori*”) for interest rate swaps, and designated hedge accounting (“*Furiate-shori*”) for foreign exchange contracts and currency swaps. Effectiveness of hedging activities is mainly evaluated by ratio analysis to compare market value movements on the hedging instruments and the hedged items in accordance with the Company’s internal risk management policies.

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

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

(100 Million Yen)

	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	—	(1,493)	(4)	—	—	(1,498)
Hedge accounting not applied	—	5	(15)	—	—	(9)
Total	—	(1,488)	(19)	—	—	(1,508)

Note: Net gains/losses from applying market 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 statement of income.

2. Interest related

No ending balance as of September 30, 2013, or March 31, 2013.

3. Currency related

(100 Million Yen)

	As of September 30, 2013				As of March 31, 2013			
	Contract amount	Over 1 year	Market value	Net gains/losses	Contract amount	Over 1 year	Market value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	35,789	—	35,406	383	37,373	—	38,236	(862)
Euro	10,670	—	11,007	(336)	9,472	—	9,458	14
Subtotal	60,617	—	60,892	(275)	60,736	—	62,258	(1,521)
Purchased:								
U.S. Dollar	34	—	34	(0)	23	—	23	(0)
Euro	31	—	31	(0)	46	—	46	0
Subtotal	66	—	66	(0)	69	—	69	(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	3,149	3,136	(468)	(468)	2,439	2,427	(482)	(482)
Euro	3,229	3,229	(717)	(717)	2,790	2,790	(563)	(563)
Subtotal	6,729	6,717	(1,212)	(1,212)	5,321	5,308	(1,069)	(1,069)
Total				(1,488)				(2,591)

Notes: 1. [] show option fees recorded on the balance sheet.

2. Net gains (losses) shows the difference between the contract amount and market value for forward agreements, the difference between the option fees and market value for option transactions, and the current market value (present value) for swap transactions.

4. Stock related

(100 Million Yen)

	As of September 30, 2013				As of March 31, 2013			
	Contract amount	Over 1 year	Market value	Net gains/losses	Contract amount	Over 1 year	Market value	Net gains/losses
Exchange:								
Stock price index futures:								
Sold	1,812	—	1,833	(20)	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Over the counter:								
Stock forward contracts:								
Sold	—	—	—	—	—	—	0	(0)
Purchased	—	—	—	—	—	—	—	—
Stock options:								
Sold:								
Call options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call options	2 [0]	2 [0]	1	0	2 [0]	1 [0]	0	0
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(19)				(0)

Notes: 1. [] show option fees recorded on the balance sheet.

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

5. Bond related

No ending balance as of September 30, 2013, or March 31, 2013.

6. Others

No ending balance as of September 30, 2013, or March 31, 2013.

2. Separate Accounts (Individual Variable Insurance)

(1) Net Valuation Gains/Losses on Trading Securities

(100 Million Yen)

	As of September 30, 2013		As of March 31, 2013	
	Balance sheet amount	Net valuation gains/losses	Balance sheet amount	Net valuation gains/losses
Trading securities	1,006	23	955	140

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

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

(100 Million Yen)

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

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

2. Interest related

No ending balance as of September 30, 2013, or March 31, 2013.

3. Currency related

(100 Million Yen)

	As of September 30, 2013				As of March 31, 2013			
	Contract amount	Over 1 year	Market value	Net gains/losses	Contract amount	Over 1 year	Market value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	0	—	0	0	0	—	0	0
Euro	7	—	7	0	5	—	5	0
Subtotal	8	—	8	0	8	—	8	0
Purchased:								
U.S. Dollar	21	—	21	(0)	6	—	6	(0)
Euro	4	—	4	(0)	0	—	0	(0)
Subtotal	31	—	30	(0)	8	—	8	(0)
Total				(0)				0

Note: Net gains (losses) shows the difference between the contract amount and market value for futures transactions.

4. Stock related

(100 Million Yen)

	As of September 30, 2013				As of March 31, 2013			
	Contract amount	Over 1 year	Market value	Net gains/losses	Contract amount	Over 1 year	Market value	Net gains/losses
Exchange:								
Stock price index futures:								
Sold	—	—	—	—	—	—	—	—
Purchased	57	—	57	(0)	54	—	55	1
Total				(0)				1

Note: Net gains (losses) shows the difference between the contract amount and market value for forward agreements.

5. Bond related

No ending balance as of September 30, 2013, or March 31, 2013.

6. Others

No ending balance as of September 30, 2013, or March 31, 2013.

3. Company Total of General Accounts and Separate Accounts

(1) Asset Composition (Company Total)

(100 Million Yen)

	As of September 30, 2013	
		General account
Cash, deposits, and call loans	5,458	4,757
Receivables under resale agreements	—	—
Monetary receivables purchased	6,202	6,202
Proprietary trading securities	—	—
Assets held in trust	—	—
Domestic bonds	216,809	213,433
Domestic stocks	73,896	71,718
Foreign securities	135,420	131,489
Loans	85,907	85,907
Real estate	16,357	16,357
Total	557,115	544,978
Foreign currency-denominated assets	114,564	110,491

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

(100 Million Yen)

	As of September 30, 2013		As of March 31, 2013	
	Balance sheet amount	Net valuation gains/losses	Balance sheet amount	Net valuation gains/losses
Trading securities	10,992	65	10,729	1,152

Notes: 1. Assets held in trust included in trading securities recorded on the balance sheet and net valuation gains/losses included in profit/loss of the current period both include net gains/losses related to derivative transactions.

2. Assets held in trust included in trading securities do not include cash, deposits, and call loans.

(3) Market Value Information on Securities (With Market Value, Other Than Trading Securities)

(100 Million Yen)

	As of September 30, 2013					As of March 31, 2013				
	Book value	Market value	Net gains/losses	Net gains/losses		Book value	Market value	Net gains/losses	Net gains/losses	
				Gains	Losses				Gains	Losses
Policy-reserve-matching bonds	199,021	215,860	16,839	16,954	(114)	196,034	216,599	20,565	20,659	(94)
Held-to-maturity debt securities	—	—	—	—	—	—	—	—	—	—
Investments in subsidiaries and affiliates	77	238	161	161	—	77	444	367	367	—
Available-for-sale securities:	176,540	218,794	42,253	43,788	(1,535)	176,735	213,053	36,317	39,132	(2,814)
Domestic bonds	20,330	21,155	825	854	(29)	19,683	20,670	987	1,005	(18)
Domestic stocks	40,726	69,351	28,625	29,704	(1,079)	43,058	64,377	21,319	23,926	(2,607)
Foreign securities:	107,264	119,603	12,339	12,734	(395)	106,674	120,346	13,671	13,815	(144)
Foreign bonds	88,440	96,457	8,016	8,362	(345)	87,545	97,391	9,845	9,966	(121)
Foreign stocks and other securities	18,823	23,146	4,322	4,372	(49)	19,128	22,954	3,826	3,849	(22)
Other securities	5,888	6,351	463	494	(31)	3,746	4,086	339	384	(44)
Monetary receivables purchased	281	281	(0)	—	(0)	582	582	(0)	—	(0)
Negotiable certificates of deposit	2,050	2,049	(0)	—	(0)	2,990	2,989	(0)	0	(0)
Total	375,638	434,893	59,254	60,904	(1,649)	372,846	430,097	57,250	60,159	(2,909)
Domestic bonds	212,608	229,815	17,207	17,350	(143)	207,918	228,888	20,969	21,078	(108)
Domestic stocks	40,726	69,351	28,625	29,704	(1,079)	43,058	64,377	21,319	23,926	(2,607)
Foreign securities:	108,162	120,703	12,540	12,935	(395)	107,569	121,652	14,082	14,226	(144)
Foreign bonds	89,261	97,318	8,056	8,401	(345)	88,364	98,253	9,889	10,010	(121)
Foreign stocks and other securities	18,901	23,385	4,484	4,533	(49)	19,205	23,398	4,193	4,216	(22)
Other securities	5,888	6,351	463	494	(31)	3,746	4,086	339	384	(44)
Monetary receivables purchased	6,203	6,621	417	418	(0)	7,563	8,102	538	543	(4)
Negotiable certificates of deposit	2,050	2,049	(0)	—	(0)	2,990	2,989	(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 market value are as follows:

(100 Million Yen)

	As of September 30, 2013	As of March 31, 2013
Policy-reserve-matching bonds	—	—
Held-to-maturity debt securities:	—	—
Unlisted foreign bonds	—	—
Others	—	—
Investments in subsidiaries and affiliates	2,914	2,859
Available-for-sale securities:	10,513	10,433
Unlisted domestic stocks (excluding over-the-counter stocks)	1,988	1,992
Unlisted foreign stocks (excluding over-the-counter stocks)	6,824	6,824
Unlisted foreign bonds	—	—
Others	1,699	1,616
Total	13,427	13,292

Note: Of securities without market value, the net gains (losses) on currency valuation of assets denominated in foreign currencies were as follows:
¥6.7 billion and ¥(0.1 billion) as of September 30, 2013, and March 31, 2013, respectively.

(4) Market Value of Assets Held in Trust (Company Total)

- Assets held in trust for investment
No ending balance as of September 30, 2013, or March 31, 2013.
- Assets held in trust classified as held-to-maturity, policy-reserve-matching, and others
No ending balance as of September 30, 2013, or March 31, 2013.

(5) Information on Derivative Transactions (Company Total)

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

(100 Million Yen)

	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	—	(1,493)	(4)	—	—	(1,498)
Hedge accounting not applied	—	(4)	(16)	—	—	(20)
Total	—	(1,498)	(21)	—	—	(1,519)

Note: Net gains/losses from applying market 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 statement of income.

2. Items for which hedge accounting has not been applied

a. Interest related

No ending balance as of September 30, 2013, or March 31, 2013.

b. Currency related

(100 Million Yen)

	As of September 30, 2013				As of March 31, 2013			
	Contract amount	Over 1 year	Market value	Net gains/losses	Contract amount	Over 1 year	Market value	Net gains/losses
Over the counter:								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	954	—	952	1	665	—	666	(0)
Euro	538	—	544	(6)	570	—	567	3
Subtotal	2,175	—	2,180	(5)	1,518	—	1,517	1
Purchased:								
U.S. Dollar	624	—	623	(0)	403	—	399	(3)
Euro	307	—	308	0	361	—	361	0
Subtotal	1,178	—	1,180	1	905	—	902	(3)
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	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Total				(4)				(1)

Notes: 1. [] show option fees recorded on the balance sheet.

2. Net gains (losses) shows the difference between the contract amount and market value for forward agreements, the difference between the option fees and market value for option transactions, and the current market value (present value) for swap transactions.

c. Stock related

(100 Million Yen)

	As of September 30, 2013				As of March 31, 2013			
	Contract amount	Over 1 year	Market value	Net gains/losses	Contract amount	Over 1 year	Market value	Net gains/losses
Exchange:								
Stock price index futures:								
Sold	1,453	—	1,469	(15)	—	—	—	—
Purchased	279	—	278	(1)	112	—	113	1
Over the counter:								
Stock forward contracts:								
Sold	—	—	—	—	—	—	0	(0)
Purchased	—	—	—	—	—	—	—	—
Stock options								
Sold:								
Call options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Purchased:								
Call options	2 [0]	2 [0]	1	0	2 [0]	1 [0]	0	0
Put options	— [—]	— [—]	—	—	— [—]	— [—]	—	—
Total				(16)				1

Notes: 1. [] show option fees recorded on the balance sheet.

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

d. Bond related

No ending balance as of September 30, 2013, or March 31, 2013.

e. Others

No ending balance as of September 30, 2013, or March 31, 2013.

3. Items for which hedge accounting has been applied

a. Interest related

No ending balance as of September 30, 2013, or March 31, 2013.

b. Currency related

(100 Million Yen)

	As of September 30, 2013				As of March 31, 2013			
	Contract amount	Over 1 year	Market value	Net gains/losses	Contract amount	Over 1 year	Market value	Net gains/losses
Over the counter:								
Market value hedge accounting (Major hedged item: bonds denominated in foreign currencies):								
Foreign exchange forward contracts:								
Sold:								
U.S. Dollar	35,676	—	35,294	381	37,262	—	38,126	(863)
Euro	10,638	—	10,975	(337)	9,468	—	9,454	14
Subtotal	60,227	—	60,508	(281)	60,616	—	62,139	(1,523)
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	—	—	—	—	—	—	—	—
Deferred hedge accounting (Major hedged item: bonds denominated in foreign currencies):								
Currency swaps:								
U.S. Dollar	3,149	3,136	(468)	(468)	2,439	2,427	(482)	(482)
Euro	3,229	3,229	(717)	(717)	2,790	2,790	(563)	(563)
Subtotal	6,729	6,717	(1,212)	(1,212)	5,321	5,308	(1,069)	(1,069)
Total				(1,493)				(2,592)

Notes: 1. [] show option fees recorded on the balance sheet.

2. Net gains (losses) shows the difference between the contract amount and market value for forward agreements, the difference between the option fees and market value for option transactions, and the current market value (present value) for swap transactions.

c. Stock related

(100 Million Yen)

	As of September 30, 2013				As of March 31, 2013			
	Contract amount	Over 1 year	Market value	Net gains/losses	Contract amount	Over 1 year	Market value	Net gains/losses
Exchange:								
Market value hedge accounting (Major hedged item: stocks):								
Stock price index futures:								
Sold	361	—	366	(4)	—	—	—	—
Purchased	—	—	—	—	—	—	—	—
Total				(4)				—

Note: Net gains (losses) shows the difference between the contract amount and market value for futures transactions.

d. Bond related

No ending balance as of September 30, 2013, or March 31, 2013.

e. Others

No ending balance as of September 30, 2013, or March 31, 2013.