
Supplementary Materials

For the Six Months Ended September 30, 2014

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1. General Account

(1) Proprietary Trading Securities

1) Breakdown of Proprietary Trading Securities

No ending balance as of September 30, 2014, or March 31, 2014.

2) Proceeds on Sales of Proprietary Trading Securities

No items to report for the six months ended September 30, 2013, or September 30, 2014.

(2) Securities

1) Breakdown of Investments in Securities

(100 Million Yen, %)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|-------------------------------------|--------------------------|-------|----------------------|-------|
| | Amount | % | Amount | % |
| Domestic bonds | 220,662 | 48.5 | 216,668 | 50.1 |
| National government bonds | 177,865 | 39.1 | 172,444 | 39.9 |
| Local government bonds | 14,926 | 3.3 | 15,221 | 3.5 |
| Corporate bonds | 27,870 | 6.1 | 29,002 | 6.7 |
| [public entity bonds] | [14,096] | [3.1] | [14,839] | [3.4] |
| Domestic stocks | 74,546 | 16.4 | 71,456 | 16.5 |
| Foreign securities | 151,574 | 33.3 | 138,760 | 32.1 |
| Foreign bonds | 113,396 | 24.9 | 102,258 | 23.6 |
| Foreign stocks and other securities | 38,178 | 8.4 | 36,501 | 8.4 |
| Other securities | 7,809 | 1.7 | 5,822 | 1.3 |
| Total | 454,594 | 100.0 | 432,707 | 100.0 |
| Subordinated bonds | 271 | 0.1 | 123 | 0.0 |

2) Breakdown of Securities by Contractual Maturity Dates

(100 Million Yen)

| | As of September 30, 2014 | | | | | | |
|-------------------------------------|--------------------------|-------------------|-------------------|-------------------|--------------------|---|---------|
| | 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 | 2,590 | 9,578 | 5,933 | 5,726 | 21,438 | 132,597 | 177,865 |
| Local government bonds | 898 | 5,031 | 2,516 | 627 | 44 | 5,807 | 14,926 |
| Corporate bonds | 2,278 | 5,122 | 4,006 | 1,076 | 2,132 | 13,252 | 27,870 |
| Domestic stocks | | | | | | 74,546 | 74,546 |
| Foreign securities | 2,641 | 8,412 | 10,866 | 13,883 | 13,668 | 102,102 | 151,574 |
| Foreign bonds | 2,604 | 8,401 | 10,620 | 13,414 | 13,198 | 65,156 | 113,396 |
| Foreign stocks and other securities | 37 | 11 | 246 | 469 | 469 | 36,945 | 38,178 |
| Other securities | 198 | 348 | 132 | 716 | 1,619 | 4,794 | 7,809 |
| Monetary receivables purchased | 259 | 71 | 29 | 163 | 374 | 4,347 | 5,246 |
| Negotiable certificates of deposit | 2,699 | — | — | — | — | — | 2,699 |
| Total | 11,567 | 28,564 | 23,485 | 22,194 | 39,278 | 337,448 | 462,540 |

| | As of March 31, 2014 | | | | | | |
|-------------------------------------|----------------------|-------------------|-------------------|-------------------|--------------------|---|---------|
| | 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 | 2,444 | 9,205 | 6,441 | 6,287 | 17,259 | 130,805 | 172,444 |
| Local government bonds | 1,186 | 5,013 | 2,102 | 1,540 | 67 | 5,311 | 15,221 |
| Corporate bonds | 2,128 | 5,637 | 4,746 | 1,168 | 2,124 | 13,197 | 29,002 |
| Domestic stocks | | | | | | 71,456 | 71,456 |
| Foreign securities | 2,337 | 7,137 | 7,997 | 12,906 | 14,862 | 93,518 | 138,760 |
| Foreign bonds | 2,257 | 7,137 | 7,843 | 12,558 | 14,218 | 58,242 | 102,258 |
| Foreign stocks and other securities | 80 | 0 | 153 | 347 | 644 | 35,275 | 36,501 |
| Other securities | 186 | 55 | 399 | 570 | 1,484 | 3,126 | 5,822 |
| Monetary receivables purchased | 353 | 100 | 40 | 91 | 488 | 4,632 | 5,706 |
| Negotiable certificates of deposit | 2,349 | — | — | — | — | — | 2,349 |
| Total | 10,986 | 27,150 | 21,728 | 22,563 | 36,288 | 322,046 | 440,763 |

3) Breakdown of Local Government Bonds by Region

(100 Million Yen, %)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|----------|--------------------------|-------|----------------------|-------|
| | Amount | % | Amount | % |
| Hokkaido | — | — | 18 | 0.1 |
| Tohoku | 93 | 0.6 | 93 | 0.6 |
| Kanto | 7,585 | 50.8 | 7,587 | 49.8 |
| Chubu | 3,110 | 20.8 | 3,233 | 21.2 |
| Kinki | 146 | 1.0 | 157 | 1.0 |
| Chugoku | 303 | 2.0 | 314 | 2.1 |
| Shikoku | — | — | — | — |
| Kyushu | 1,021 | 6.8 | 1,118 | 7.3 |
| Others | 2,664 | 17.8 | 2,698 | 17.7 |
| Total | 14,926 | 100.0 | 15,221 | 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, 2014 | | As of March 31, 2014 | |
|--------------------------|--------------------------|-------|----------------------|-------|
| | Amount | % | Amount | % |
| AAA | 15,372 | 9.8 | 15,988 | 10.9 |
| AA | 109,370 | 70.0 | 100,790 | 68.8 |
| A | 17,568 | 11.2 | 16,109 | 11.0 |
| BBB | 7,824 | 5.0 | 7,346 | 5.0 |
| Less than or equal to BB | 79 | 0.1 | 79 | 0.1 |
| Nonrated | 5,977 | 3.8 | 6,168 | 4.2 |
| Total | 156,193 | 100.0 | 146,482 | 100.0 |

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

(The amount of Japanese government bonds is ¥17,786.5 billion and ¥17,244.4 billion as of September 30, 2014, and March 31, 2014, 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, 2014 | | As of March 31, 2014 | |
|---|--------------------------|-------|----------------------|-------|
| | Amount | % | Amount | % |
| Fishery, agriculture, and forestry | 26 | 0.0 | 27 | 0.0 |
| Mining | 62 | 0.1 | 36 | 0.1 |
| Construction | 1,187 | 1.6 | 1,107 | 1.5 |
| Manufacturing: | | | | |
| Food | 2,429 | 3.3 | 2,192 | 3.1 |
| Textiles and apparel | 944 | 1.3 | 916 | 1.3 |
| Pulp and paper | 208 | 0.3 | 243 | 0.3 |
| Chemicals | 6,461 | 8.7 | 5,641 | 7.9 |
| Pharmaceuticals | 6,130 | 8.2 | 6,120 | 8.6 |
| Oil and coal products | 231 | 0.3 | 233 | 0.3 |
| Rubber products | 875 | 1.2 | 844 | 1.2 |
| Glass and ceramic products | 715 | 1.0 | 734 | 1.0 |
| Iron and steel | 1,716 | 2.3 | 1,653 | 2.3 |
| Nonferrous metals | 832 | 1.1 | 764 | 1.1 |
| Metal products | 391 | 0.5 | 409 | 0.6 |
| Machinery | 4,755 | 6.4 | 4,301 | 6.0 |
| Electric appliances | 9,261 | 12.4 | 8,516 | 11.9 |
| Transportation equipment | 12,631 | 16.9 | 11,999 | 16.8 |
| Precision instruments | 1,214 | 1.6 | 1,169 | 1.6 |
| Other products | 807 | 1.1 | 793 | 1.1 |
| Electric power and gas | 3,770 | 5.1 | 3,828 | 5.4 |
| Transportation, information, and communication: | | | | |
| Land transportation | 4,602 | 6.2 | 4,237 | 5.9 |
| Marine transportation | 83 | 0.1 | 101 | 0.1 |
| Air transportation | 83 | 0.1 | 81 | 0.1 |
| Warehousing and harbor transportation services | 134 | 0.2 | 129 | 0.2 |
| Information and communication | 1,051 | 1.4 | 1,104 | 1.5 |
| Commerce: | | | | |
| Wholesale trade | 2,805 | 3.8 | 2,553 | 3.6 |
| Retail trade | 1,888 | 2.5 | 1,827 | 2.6 |
| Finance and insurance: | | | | |
| Banking | 5,495 | 7.4 | 6,174 | 8.6 |
| Securities and trading | 619 | 0.8 | 668 | 0.9 |
| Insurance | 1,061 | 1.4 | 1,040 | 1.5 |
| Other financial services | 466 | 0.6 | 451 | 0.6 |
| Real estate | 467 | 0.6 | 489 | 0.7 |
| Services | 1,132 | 1.5 | 1,060 | 1.5 |
| Total | 74,546 | 100.0 | 71,456 | 100.0 |

(3) Loans

1) Breakdown of Loans

(100 Million Yen)

| | As of September 30, 2014 | As of March 31, 2014 |
|--|--------------------------|----------------------|
| Policy loans: | 7,588 | 7,822 |
| Premium loans | 579 | 606 |
| Policyholder loans | 7,009 | 7,216 |
| Industrial and consumer loans: | 76,066 | 77,466 |
| Loans to companies: | 55,628 | 56,772 |
| Loans to domestic companies | 54,004 | 54,987 |
| Loans to foreign companies | 1,623 | 1,784 |
| Loans to national government-affiliated organizations and public entities: | 5,645 | 5,738 |
| Loans to domestic organizations and entities | 4,992 | 5,084 |
| Loans to foreign organizations and entities | 652 | 654 |
| Mortgage loans | 8,973 | 9,066 |
| Consumer loans | 5,147 | 5,237 |
| Other loans | 672 | 651 |
| Total | 83,655 | 85,289 |
| Loans to nonresidents | 2,276 | 2,439 |

2) Breakdown of Loans to Domestic Companies by Company Size

(100 Million Yen, %)

| | | As of September 30, 2014 | | As of March 31, 2014 | |
|-----------------------------------|---------------------|--------------------------|-------|----------------------|-------|
| | | Amount | % | Amount | % |
| Large companies | Number of borrowers | 951 | 40.8 | 969 | 42.3 |
| | Amount of loans | 48,341 | 89.5 | 49,592 | 90.2 |
| Medium-sized companies | Number of borrowers | 317 | 13.6 | 322 | 14.0 |
| | Amount of loans | 732 | 1.4 | 728 | 1.3 |
| Small-sized companies | Number of borrowers | 1,062 | 45.6 | 1,002 | 43.7 |
| | Amount of loans | 4,930 | 9.1 | 4,666 | 8.5 |
| Total loans to domestic companies | Number of borrowers | 2,330 | 100.0 | 2,293 | 100.0 |
| | Amount of loans | 54,004 | 100.0 | 54,987 | 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, 2014 | | As of March 31, 2014 | |
|---|--------------------------|-------|----------------------|-------|
| | Amount | % | Amount | % |
| Domestic: | | | | |
| Manufacturing: | 14,651 | 19.3 | 15,218 | 19.6 |
| Food | 1,041 | 1.4 | 1,040 | 1.3 |
| Textiles and apparel | 469 | 0.6 | 475 | 0.6 |
| Wood and wood products | 20 | 0.0 | 18 | 0.0 |
| Pulp and paper | 956 | 1.3 | 954 | 1.2 |
| Printing | 198 | 0.3 | 203 | 0.3 |
| Chemicals | 2,862 | 3.8 | 3,020 | 3.9 |
| Oil and coal products | 853 | 1.1 | 810 | 1.0 |
| Ceramics, soil, and stones | 461 | 0.6 | 486 | 0.6 |
| Iron and steel | 2,030 | 2.7 | 2,214 | 2.9 |
| Nonferrous metals | 210 | 0.3 | 272 | 0.4 |
| Metal products | 169 | 0.2 | 167 | 0.2 |
| General purpose, production, and operational machines | 1,419 | 1.9 | 1,455 | 1.9 |
| Electric appliances | 1,399 | 1.8 | 1,436 | 1.9 |
| Transportation equipment | 2,118 | 2.8 | 2,200 | 2.8 |
| Other manufacturing products | 440 | 0.6 | 462 | 0.6 |
| 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 | 81 | 0.1 |
| Construction | 381 | 0.5 | 445 | 0.6 |
| Electric power, gas, heat supply, and waterworks | 11,920 | 15.7 | 11,715 | 15.1 |
| Information and communication | 1,748 | 2.3 | 1,830 | 2.4 |
| Transportation and courier | 6,984 | 9.2 | 7,196 | 9.3 |
| Wholesale trade | 8,978 | 11.8 | 9,064 | 11.7 |
| Retail trade | 546 | 0.7 | 531 | 0.7 |
| Financing and insurance | 5,749 | 7.6 | 6,184 | 8.0 |
| Real estate | 3,798 | 5.0 | 3,676 | 4.7 |
| Goods rental and leasing | 2,460 | 3.2 | 2,429 | 3.1 |
| Academic research, specialized and technical services | 18 | 0.0 | 19 | 0.0 |
| Hospitality services | 45 | 0.1 | 52 | 0.1 |
| Food and drink services | 40 | 0.1 | 46 | 0.1 |
| Lifestyle and entertainment | 270 | 0.4 | 274 | 0.4 |
| Education and learning support | 20 | 0.0 | 23 | 0.0 |
| Medical treatment and welfare | 13 | 0.0 | 18 | 0.0 |
| Other services | 53 | 0.1 | 38 | 0.0 |
| Local public entities | 1,877 | 2.5 | 1,852 | 2.4 |
| Individuals (residential, consumption, local taxes, and others) | 14,123 | 18.6 | 14,308 | 18.5 |
| Total | 73,790 | 97.0 | 75,027 | 96.9 |
| Overseas: | | | | |
| Government and public entities | 652 | 0.9 | 654 | 0.8 |
| Financial institutions | 200 | 0.3 | 250 | 0.3 |
| Commerce and industry (and others) | 1,423 | 1.9 | 1,534 | 2.0 |
| Total | 2,276 | 3.0 | 2,439 | 3.1 |
| Total loans | 76,066 | 100.0 | 77,466 | 100.0 |

4) Breakdown of Industrial and Consumer Loans by Collateral

(100 Million Yen, %)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|---|--------------------------|-------|----------------------|-------|
| | Amount | % | Amount | % |
| Secured loans: | 383 | 0.5 | 397 | 0.5 |
| Loans secured by securities | 96 | 0.1 | 109 | 0.1 |
| Loans secured by real estate, movable assets, and foundations | 227 | 0.3 | 238 | 0.3 |
| Loans secured by personal guarantees | 59 | 0.1 | 49 | 0.1 |
| Guaranteed loans | 2,009 | 2.6 | 2,149 | 2.8 |
| Fiduciary loans | 59,552 | 78.3 | 60,616 | 78.2 |
| Other loans | 14,121 | 18.6 | 14,304 | 18.5 |
| Industrial and consumer loans | 76,066 | 100.0 | 77,466 | 100.0 |
| Subordinated loans | 2,550 | 3.4 | 2,950 | 3.8 |

5) Breakdown of Loans to Domestic Companies by Region

(100 Million Yen, %)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|----------|--------------------------|-------|----------------------|-------|
| | Amount | % | Amount | % |
| Hokkaido | 651 | 1.2 | 696 | 1.3 |
| Tohoku | 1,242 | 2.3 | 1,286 | 2.3 |
| Kanto | 34,616 | 64.1 | 35,283 | 64.2 |
| Chubu | 5,124 | 9.5 | 5,136 | 9.3 |
| Kinki | 8,279 | 15.3 | 8,370 | 15.2 |
| Chugoku | 1,496 | 2.8 | 1,515 | 2.8 |
| Shikoku | 956 | 1.8 | 1,064 | 1.9 |
| Kyushu | 1,636 | 3.0 | 1,633 | 3.0 |
| Total | 54,004 | 100.0 | 54,987 | 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, 2014 | | | | | | 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 | 8,236 | 16,307 | 12,301 | 9,582 | 9,365 | 16,839 | 72,631 |
| Variable-rate loans | 366 | 558 | 624 | 347 | 501 | 1,036 | 3,434 |
| Total loans | 8,602 | 16,865 | 12,925 | 9,930 | 9,867 | 17,875 | 76,066 |

| | As of March 31, 2014 | | | | | | 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 | 8,811 | 15,424 | 13,406 | 9,709 | 10,000 | 16,579 | 73,932 |
| Variable-rate loans | 375 | 554 | 601 | 365 | 506 | 1,131 | 3,534 |
| Total loans | 9,186 | 15,979 | 14,008 | 10,075 | 10,507 | 17,710 | 77,466 |

(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, 2014 | | As of March 31, 2014 | |
|----------------------------|--------------------------|------|----------------------|------|
| | Amount | % | Amount | % |
| Foreign bonds | 103,783 | 65.9 | 92,320 | 63.9 |
| Foreign stocks | 5,455 | 3.5 | 4,499 | 3.1 |
| Cash, deposits, and others | 20,552 | 13.0 | 19,908 | 13.8 |
| Subtotal | 129,791 | 82.4 | 116,728 | 80.8 |

- Foreign currency-denominated assets with fixed yen value

(100 Million Yen, %)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|----------------------------|--------------------------|-----|----------------------|-----|
| | Amount | % | Amount | % |
| Foreign bonds | — | — | — | — |
| Cash, deposits, and others | 1,860 | 1.2 | 2,051 | 1.4 |
| Subtotal | 1,860 | 1.2 | 2,051 | 1.4 |

- Japanese yen denominated assets

(100 Million Yen, %)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|--------------------------------|--------------------------|------|----------------------|------|
| | Amount | % | Amount | % |
| Loans to nonresidents | 1,139 | 0.7 | 1,211 | 0.8 |
| Foreign bonds and other assets | 24,794 | 15.7 | 24,546 | 17.0 |
| Subtotal | 25,934 | 16.5 | 25,757 | 17.8 |

- Total

(100 Million Yen, %)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|--------------------------------|--------------------------|-------|----------------------|-------|
| | Amount | % | Amount | % |
| Overseas loans and investments | 157,587 | 100.0 | 144,537 | 100.0 |
| [Overseas real estate] | [1,887] | [1.2] | [1,992] | [1.4] |

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 sheets.

2) Composition of Foreign Currency-Denominated Assets by Currency

(100 Million Yen, %)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|-------------------|--------------------------|-------|----------------------|-------|
| | Amount | % | Amount | % |
| U.S. Dollar | 73,429 | 56.6 | 63,694 | 54.6 |
| Euro | 27,212 | 21.0 | 25,678 | 22.0 |
| British Pound | 15,786 | 12.2 | 14,692 | 12.6 |
| Australian Dollar | 6,224 | 4.8 | 6,886 | 5.9 |
| Polish Zloty | 3,442 | 2.7 | 3,401 | 2.9 |
| Hong Kong Dollar | 936 | 0.7 | 766 | 0.7 |
| Others | 2,760 | 2.1 | 1,607 | 1.4 |
| Total | 129,791 | 100.0 | 116,728 | 100.0 |

Note: The breakdown signifies the ending balance of the top six currencies as of September 30, 2014.

3) Composition of Overseas Loans and Investments by Region

(100 Million Yen, %)

| | As of September 30, 2014 | | | | | | | |
|-----------------------------|--------------------------|-------|---------|-------|--------|-------|-----------------------|-------|
| | Foreign securities | | | | | | Loans to nonresidents | |
| | Amount | | Bonds | | Stocks | | Amount | |
| | Amount | % | Amount | % | Amount | % | Amount | % |
| North America | 61,416 | 40.5 | 57,367 | 50.6 | 4,048 | 10.6 | 1,136 | 49.9 |
| Europe | 50,345 | 33.2 | 44,287 | 39.1 | 6,058 | 15.9 | 530 | 23.3 |
| Oceania | 4,374 | 2.9 | 4,342 | 3.8 | 32 | 0.1 | 53 | 2.3 |
| Asia | 4,648 | 3.1 | 2,224 | 2.0 | 2,423 | 6.3 | 10 | 0.4 |
| Central and South America | 28,997 | 19.1 | 3,382 | 3.0 | 25,615 | 67.1 | 172 | 7.6 |
| Middle East | — | — | — | — | — | — | — | — |
| Africa | — | — | — | — | — | — | 54 | 2.4 |
| International organizations | 1,792 | 1.2 | 1,792 | 1.6 | — | — | 320 | 14.1 |
| Total | 151,574 | 100.0 | 113,396 | 100.0 | 38,178 | 100.0 | 2,276 | 100.0 |

| | As of March 31, 2014 | | | | | | | |
|-----------------------------|----------------------|-------|---------|-------|--------|-------|-----------------------|-------|
| | Foreign securities | | | | | | Loans to nonresidents | |
| | Amount | | Bonds | | Stocks | | Amount | |
| | Amount | % | Amount | % | Amount | % | Amount | % |
| North America | 53,051 | 38.2 | 49,587 | 48.5 | 3,463 | 9.5 | 1,228 | 50.3 |
| Europe | 47,943 | 34.6 | 42,267 | 41.3 | 5,676 | 15.6 | 580 | 23.8 |
| Oceania | 4,284 | 3.1 | 4,252 | 4.2 | 31 | 0.1 | 55 | 2.3 |
| Asia | 3,556 | 2.6 | 1,786 | 1.7 | 1,770 | 4.8 | 10 | 0.4 |
| Central and South America | 27,968 | 20.2 | 2,409 | 2.4 | 25,559 | 70.0 | 188 | 7.7 |
| Middle East | — | — | — | — | — | — | — | — |
| Africa | — | — | — | — | — | — | 57 | 2.3 |
| International organizations | 1,955 | 1.4 | 1,955 | 1.9 | — | — | 320 | 13.1 |
| Total | 138,760 | 100.0 | 102,258 | 100.0 | 36,501 | 100.0 | 2,439 | 100.0 |

(5) Information on Derivative Transactions

[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 swap options |
| 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, 2014 | | As of March 31, 2014 | |
|------------------------------------|--------------------------------------|------------------------------------|--------------------------------------|------------------------------------|
| | Notional amount (Contract amount) | Amount of estimated credit risk | Notional amount (Contract amount) | Amount of estimated credit risk |
| Interest-rate swaps | — | — | — | — |
| Currency swaps | 11,013 | 773 | 7,751 | 543 |
| Foreign exchange forward contracts | 63,841 | 677 | 59,948 | 684 |
| Interest options (purchase) | — | — | — | — |
| Currency options (purchase) | — | — | — | — |
| Stock price index futures | 1,058 | 63 | — | — |
| Others | 2 | 0 | 2 | 0 |
| Total | 75,915 | 1,515 | 67,702 | 1,228 |

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]

Theoretical values are calculated by the Company based on volatility and other data obtained mainly from external information vendors.

[Foreign exchange forward contract transactions and currency option transactions]

Theoretical values are calculated by the Company based on Telegraphic Transfer Middle (TTM) rates 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 | — | (3,765) | — | — | — | (3,765) |
| Hedge accounting not applied | — | (31) | (22) | — | — | (53) |
| Total | — | (3,796) | (22) | — | — | (3,818) |

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 statements of income.

2. Interest related

No ending balance as of September 30, 2014, or March 31, 2014.

3. Currency related

(100 Million Yen)

| | As of September 30, 2014 | | | | As of March 31, 2014 | | | |
|-------------------------------------|--------------------------|-------------|--------------|------------------|----------------------|-------------|--------------|------------------|
| | 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 | 36,919 | — | 37,947 | (1,028) | 33,644 | — | 33,820 | (176) |
| Euro | 11,631 | — | 11,731 | (100) | 11,672 | — | 11,789 | (117) |
| Subtotal | 61,760 | — | 63,116 | (1,356) | 59,091 | — | 59,940 | (848) |
| Purchased: | | | | | | | | |
| U.S. Dollar | 121 | — | 121 | 0 | 7 | — | 7 | 0 |
| Euro | 30 | — | 30 | (0) | 0 | — | 0 | 0 |
| Subtotal | 758 | — | 724 | (33) | 7 | — | 7 | 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 | 6,375 | 6,375 | (1,009) | (1,009) | 3,606 | 3,606 | (695) | (695) |
| Euro | 3,847 | 3,750 | (1,273) | (1,273) | 3,656 | 3,656 | (1,166) | (1,166) |
| Subtotal | 11,013 | 10,916 | (2,407) | (2,407) | 7,751 | 7,751 | (1,935) | (1,935) |
| Total | | | | (3,796) | | | | (2,784) |

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

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, 2014 | | | | As of March 31, 2014 | | | |
|---------------------------|--------------------------|-------------|--------------|------------------|----------------------|-------------|--------------|------------------|
| | Contract amount | Over 1 year | Market value | Net gains/losses | Contract amount | Over 1 year | Market value | Net gains/losses |
| Exchange: | | | | | | | | |
| Stock price index future: | | | | | | | | |
| Sold | 1,036 | — | 1,058 | (22) | — | — | — | — |
| Purchased | — | — | — | — | — | — | — | — |
| Over the counter: | | | | | | | | |
| Stock forward contracts: | | | | | | | | |
| Sold | — | — | — | — | — | — | — | — |
| Purchased | — | — | — | — | — | — | — | — |
| Stock options: | | | | | | | | |
| Sold: | | | | | | | | |
| Call options | — [—] | — [—] | — | — | — [—] | — [—] | — | — |
| Put options | — [—] | — [—] | — | — | — [—] | — [—] | — | — |
| Purchased: | | | | | | | | |
| Call options | 2 [0] | 2 [0] | 0 | 0 | 2 [0] | 2 [0] | 0 | 0 |
| Put options | — [—] | — [—] | — | — | — [—] | — [—] | — | — |
| Total | | | | (22) | | | | 0 |

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

2. Net gains (losses) shows the difference between the contract amount and market value for 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, 2014, or March 31, 2014.

6. Others

No ending balance as of September 30, 2014, or March 31, 2014.

2. Separate Accounts (Individual Variable Insurance)

(1) Net Valuation Gains/Losses on Trading Securities

(100 Million Yen)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|--------------------|--------------------------|----------------------------|----------------------|----------------------------|
| | Balance sheet amount | Net valuation gains/losses | Balance sheet amount | Net valuation gains/losses |
| Trading securities | 1,077 | 25 | 1,049 | 29 |

(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 statements of income.

2. Interest related

No ending balance as of September 30, 2014, or March 31, 2014.

3. Currency related

(100 Million Yen)

| | As of September 30, 2014 | | | | As of March 31, 2014 | | | |
|-------------------------------------|--------------------------|-------------|--------------|------------------|----------------------|-------------|--------------|------------------|
| | 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 | 13 | — | 13 | (0) | 9 | — | 9 | (0) |
| Euro | 31 | — | 32 | (0) | 18 | — | 18 | 0 |
| Subtotal | 52 | — | 52 | (0) | 32 | — | 32 | 0 |
| Purchased: | | | | | | | | |
| U.S. Dollar | 45 | — | 46 | 0 | 23 | — | 23 | 0 |
| Euro | 11 | — | 11 | (0) | 4 | — | 4 | (0) |
| Subtotal | 74 | — | 75 | 1 | 32 | — | 32 | 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, 2014 | | | | As of March 31, 2014 | | | |
|----------------------------|--------------------------|-------------|--------------|------------------|----------------------|-------------|--------------|------------------|
| | Contract amount | Over 1 year | Market value | Net gains/losses | Contract amount | Over 1 year | Market value | Net gains/losses |
| | | | | | | | | |
| Stock exchange: | | | | | | | | |
| Stock price index futures: | | | | | | | | |
| Sold | — | — | — | — | 0 | — | 0 | (0) |
| Purchased | 36 | — | 36 | (0) | 18 | — | 19 | 0 |
| Total | | | | (0) | | | | 0 |

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, 2014, or March 31, 2014.

6. Others

No ending balance as of September 30, 2014, or March 31, 2014.

3. Company Total of General Accounts and Separate Accounts

(1) Asset Composition (Company Total)

(100 Million Yen)

| | As of September 30, 2014 | |
|-------------------------------------|--------------------------|-----------------|
| | | General account |
| Cash, deposits, and call loans | 8,200 | 7,719 |
| Receivables under resale agreements | — | — |
| Monetary receivables purchased | 5,246 | 5,246 |
| Proprietary trading securities | — | — |
| Assets held in trust | — | — |
| Domestic bonds | 224,591 | 220,662 |
| Domestic stocks | 76,643 | 74,546 |
| Foreign securities | 155,457 | 151,574 |
| Loans | 83,655 | 83,655 |
| Real estate | 17,117 | 17,117 |
| Total | 587,541 | 575,118 |
| Foreign currency-denominated assets | 133,873 | 129,791 |

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

(100 Million Yen)

| | As of September 30, 2014 | | As of March 31, 2014 | |
|--------------------|--------------------------|----------------------------|----------------------|----------------------------|
| | Balance sheet amount | Net valuation gains/losses | Balance sheet amount | Net valuation gains/losses |
| Trading securities | 11,245 | 149 | 10,982 | 72 |

Notes: 1. Assets held in trust included in trading securities recorded on the balance sheets 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, 2014 | | | | | As of March 31, 2014 | | | | |
|--|--------------------------|--------------|------------------|------------------|--------|----------------------|--------------|------------------|------------------|---------|
| | 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 | 203,539 | 224,502 | 20,963 | 20,975 | (12) | 201,363 | 219,363 | 18,000 | 18,087 | (87) |
| Held-to-maturity debt securities | — | — | — | — | — | — | — | — | — | — |
| Investments in subsidiaries and affiliates | 77 | 681 | 604 | 604 | — | 77 | 617 | 540 | 540 | — |
| Available-for-sale securities: | 187,744 | 246,757 | 59,012 | 59,624 | (611) | 180,158 | 226,772 | 46,614 | 47,791 | (1,177) |
| Domestic bonds | 21,670 | 22,909 | 1,238 | 1,238 | (0) | 20,563 | 21,550 | 987 | 998 | (10) |
| Domestic stocks | 38,983 | 73,208 | 34,224 | 34,753 | (528) | 40,819 | 69,112 | 28,293 | 29,232 | (939) |
| Foreign securities: | 117,500 | 140,134 | 22,634 | 22,717 | (82) | 111,097 | 127,931 | 16,834 | 17,049 | (215) |
| Foreign bonds | 96,920 | 112,577 | 15,656 | 15,702 | (45) | 90,312 | 101,438 | 11,126 | 11,315 | (189) |
| Foreign stocks and other securities | 20,579 | 27,557 | 6,977 | 7,014 | (36) | 20,785 | 26,493 | 5,708 | 5,733 | (25) |
| Other securities | 6,611 | 7,526 | 914 | 915 | (0) | 5,048 | 5,547 | 499 | 511 | (12) |
| Monetary receivables purchased | 279 | 279 | 0 | 0 | (0) | 280 | 280 | (0) | — | (0) |
| Negotiable certificates of deposit | 2,700 | 2,699 | (0) | 0 | (0) | 2,350 | 2,349 | (0) | 0 | (0) |
| Total | 391,361 | 471,941 | 80,580 | 81,204 | (624) | 381,599 | 446,754 | 65,154 | 66,419 | (1,265) |
| Domestic bonds | 219,424 | 241,188 | 21,764 | 21,776 | (11) | 215,680 | 234,215 | 18,534 | 18,632 | (97) |
| Domestic stocks | 38,983 | 73,208 | 34,224 | 34,753 | (528) | 40,819 | 69,112 | 28,293 | 29,232 | (939) |
| Foreign securities: | 118,396 | 141,676 | 23,280 | 23,363 | (82) | 111,994 | 129,408 | 17,414 | 17,629 | (215) |
| Foreign bonds | 97,739 | 113,438 | 15,698 | 15,744 | (45) | 91,132 | 102,297 | 11,165 | 11,354 | (189) |
| Foreign stocks and other securities | 20,656 | 28,238 | 7,581 | 7,618 | (36) | 20,862 | 27,111 | 6,248 | 6,274 | (25) |
| Other securities | 6,611 | 7,526 | 914 | 915 | (0) | 5,048 | 5,547 | 499 | 511 | (12) |
| Monetary receivables purchased | 5,246 | 5,641 | 395 | 396 | (0) | 5,706 | 6,119 | 413 | 414 | (0) |
| Negotiable certificates of deposit | 2,700 | 2,699 | (0) | 0 | (0) | 2,350 | 2,349 | (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, 2014 | As of March 31, 2014 |
|---|--------------------------|----------------------|
| Policy-reserve-matching bonds | — | — |
| Held-to-maturity debt securities: | — | — |
| Unlisted foreign bonds | — | — |
| Others | — | — |
| Investments in subsidiaries and affiliates | 2,788 | 2,319 |
| Available-for-sale securities: | 9,024 | 9,942 |
| Unlisted domestic stocks (excluding over-the-counter stocks) | 960 | 1,965 |
| Unlisted foreign stocks (excluding over-the-counter stocks) | 6,204 | 6,224 |
| Unlisted foreign bonds | — | — |
| Others | 1,859 | 1,751 |
| Total | 11,813 | 12,261 |

Note: Of securities without market value, the net gains (losses) on currency valuation of assets denominated in foreign currencies were as follows:
¥59.2 billion and ¥42.8 billion as of September 30, 2014, and March 31, 2014, respectively.

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

- Assets held in trust for investment
No ending balance as of September 30, 2014, or March 31, 2014.
- Assets held in trust classified as held-to-maturity, policy-reserve-matching, and others
No ending balance as of September 30, 2014, or March 31, 2014.

(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 | — | (3,765) | — | — | — | (3,765) |
| Hedge accounting not applied | — | (30) | (20) | — | — | (51) |
| Total | — | (3,796) | (20) | — | — | (3,817) |

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 statements of income.

2. Items for which hedge accounting has not been applied

a. Interest related

No ending balance as of September 30, 2014, or March 31, 2014.

b. Currency related

(100 Million Yen)

| | As of September 30, 2014 | | | | As of March 31, 2014 | | | |
|-------------------------------------|--------------------------|-------------|--------------|------------------|----------------------|-------------|--------------|------------------|
| | 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 | 516 | — | 526 | (9) | 726 | — | 730 | (4) |
| Euro | 532 | — | 535 | (2) | 793 | — | 797 | (4) |
| Subtotal | 1,566 | — | 1,582 | (15) | 1,915 | — | 1,928 | (12) |
| Purchased: | | | | | | | | |
| U.S. Dollar | 642 | — | 653 | 11 | 740 | — | 743 | 3 |
| Euro | 175 | — | 175 | (0) | 410 | — | 411 | 1 |
| Subtotal | 1,699 | — | 1,680 | (19) | 1,383 | — | 1,391 | 7 |
| Currency options: | | | | | | | | |
| Sold: | | | | | | | | |
| Call options: | | | | | | | | |
| U.S. Dollar | — | — | — | — | — | — | — | — |
| Euro | [—] | [—] | — | — | [—] | [—] | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| U.S. Dollar | [—] | [—] | — | — | [—] | [—] | — | — |
| Euro | [—] | [—] | — | — | [—] | [—] | — | — |
| Subtotal | [—] | [—] | — | — | [—] | [—] | — | — |
| Put options: | | | | | | | | |
| U.S. Dollar | — | — | — | — | — | — | — | — |
| Euro | [—] | [—] | — | — | [—] | [—] | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| U.S. Dollar | [—] | [—] | — | — | [—] | [—] | — | — |
| Euro | [—] | [—] | — | — | [—] | [—] | — | — |
| Subtotal | [—] | [—] | — | — | [—] | [—] | — | — |
| Purchased: | | | | | | | | |
| Call options: | | | | | | | | |
| U.S. Dollar | — | — | — | — | — | — | — | — |
| Euro | [—] | [—] | — | — | [—] | [—] | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| U.S. Dollar | [—] | [—] | — | — | [—] | [—] | — | — |
| Euro | [—] | [—] | — | — | [—] | [—] | — | — |
| Subtotal | [—] | [—] | — | — | [—] | [—] | — | — |
| Put options: | | | | | | | | |
| U.S. Dollar | — | — | — | — | — | — | — | — |
| Euro | [—] | [—] | — | — | [—] | [—] | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| U.S. Dollar | [—] | [—] | — | — | [—] | [—] | — | — |
| Euro | [—] | [—] | — | — | [—] | [—] | — | — |
| Subtotal | [—] | [—] | — | — | [—] | [—] | — | — |
| Currency swaps: | | | | | | | | |
| U.S. Dollar | 2,183 | 2,183 | 4 | 4 | — | — | — | — |
| Euro | — | — | — | — | — | — | — | — |
| Subtotal | 2,183 | 2,183 | 4 | 4 | — | — | — | — |
| Total | | | | (30) | | | | (4) |

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

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, 2014 | | | | As of March 31, 2014 | | | |
|----------------------------|--------------------------|-------------|--------------|------------------|----------------------|-------------|--------------|------------------|
| | 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 | 1,218 | — | 1,239 | (20) | 124 | — | 125 | (1) |
| Purchased | 93 | — | 93 | (0) | 98 | — | 100 | 2 |
| Over the counter: | | | | | | | | |
| Stock forward contracts: | | | | | | | | |
| Sold | — | — | — | — | — | — | — | — |
| Purchased | — | — | — | — | — | — | — | — |
| Stock options | | | | | | | | |
| Sold: | | | | | | | | |
| Call options | — [—] | — [—] | — | — | — [—] | — [—] | — | — |
| Put options | — [—] | — [—] | — | — | — [—] | — [—] | — | — |
| Purchased: | | | | | | | | |
| Call options | 2 [0] | 2 [0] | 0 | 0 | 2 [0] | 2 [0] | 0 | 0 |
| Put options | — [—] | — [—] | — | — | — [—] | — [—] | — | — |
| Total | | | | (20) | | | | 1 |

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

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, 2014, or March 31, 2014.

e. Others

No ending balance as of September 30, 2014, or March 31, 2014.

3. Items for which hedge accounting has been applied

a. Interest related

No ending balance as of September 30, 2014, or March 31, 2014.

b. Currency related

(100 Million Yen)

| | As of September 30, 2014 | | | | As of March 31, 2014 | | | |
|---|--------------------------|-------------|--------------|------------------|----------------------|-------------|--------------|------------------|
| | 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 | 36,776 | — | 37,802 | (1,026) | 33,635 | — | 33,812 | (176) |
| Euro | 11,600 | — | 11,701 | (100) | 11,672 | — | 11,789 | (117) |
| Subtotal | 61,362 | — | 62,716 | (1,353) | 59,079 | — | 59,928 | (848) |
| 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 | 4,191 | 4,191 | (1,013) | (1,013) | 3,606 | 3,606 | (695) | (695) |
| Euro | 3,847 | 3,750 | (1,273) | (1,273) | 3,656 | 3,656 | (1,166) | (1,166) |
| Subtotal | 8,830 | 8,732 | (2,411) | (2,411) | 7,751 | 7,751 | (1,935) | (1,935) |
| Total | | | | (3,765) | | | | (2,784) |

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

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

No ending balance as of September 30, 2014, or March 31, 2014.

d. Bond related

No ending balance as of September 30, 2014, or March 31, 2014.

e. Others

No ending balance as of September 30, 2014, or March 31, 2014.