

Supplementary Materials for the Fiscal Year Ended March 31, 2013
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I. General Account Assets	
1. Trading Account Securities	
(1) Breakdown of Trading Account Securities	----- P. 2
(2) Trading Volume of Trading Account Securities	----- P. 2
2. Securities	
(1) Breakdown of Securities	----- P. 2
(2) Local Government Bonds by Region	----- P. 2
(3) Securities by Contractual Maturity Date	----- P. 3
(4) Domestic Stocks by Industry	----- P. 4
3. Loans	
(1) Breakdown of Loans	----- P. 5
(2) Loans by Contractual Maturity Date	----- P. 5
(3) Loans to Domestic Companies by Company Size	----- P. 5
(4) Loans by Industry	----- P. 6
(5) Loans by Region	----- P. 7
(6) Loans by Collateral Type	----- P. 7
4. Foreign Investments	
(1) Breakdown of Investment by Asset Category	----- P. 8
(2) Foreign Currency-Denominated Assets by Currency	----- P. 8
(3) Investments by Region	----- P. 9
5. Fair Value Information on Derivative Transactions	----- P. 10
II. Separate Account (Individual Variable Insurance and Individual Variable Annuities)	
1. Fair Value Information on Derivative Transactions (Individual Variable Insurance)	----- P. 13
2. Fair Value Information on Derivative Transactions (Individual Variable Annuities)	----- P. 14
III. Company Total of General Account and Separate Account	
1. Asset Composition	
(1) Asset Composition	----- P. 15
(2) Changes (Increase/Decrease) in Assets	----- P. 15
2. Fair Value Information on Securities and Others	
(1) Valuation Gains and Losses on Trading Securities	----- P. 16
(2) Fair Value Information on Securities (securities with fair value except for trading securities)	----- P. 16
(3) Fair Value Information on Money Held in Trust	----- P. 17
(4) Investment in Derivative Transactions	----- P. 18
(5) Fair Value Information on Derivative Transactions	----- P. 20
IV. Reserves for Possible Loan Losses	----- P. 25

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## I. General Account Assets

### 1. Trading Account Securities (General Account)

#### (1) Breakdown of Trading Account Securities (General Account)

The Company held no balance as of March 31, 2012 or March 31, 2013.

#### (2) Trading Volume of Trading Account Securities (General Account)

There was no trading volume for the fiscal year ended March 31, 2012 or fiscal year ended March 31, 2013.

### 2. Securities (General Account)

#### (1) Breakdown of Securities (General Account)

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
National government bonds	13,120,539	54.0	14,044,285	53.9
Local government bonds	307,458	1.3	290,122	1.1
Corporate bonds	2,113,653	8.7	2,092,989	8.0
Public entity bonds	784,279	3.2	804,745	3.1
Domestic stocks	2,284,861	9.4	2,557,413	9.8
Foreign securities	6,298,234	25.9	6,816,213	26.1
Foreign bonds	4,786,438	19.7	5,187,604	19.9
Foreign stocks and other securities	1,511,795	6.2	1,628,609	6.2
Other securities	189,951	0.8	278,845	1.1
Total	24,314,699	100.0	26,079,870	100.0

#### (2) Local Government Bonds by Region (General Account)

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value		Carrying value	
Hokkaido	4,165		4,262	
Tohoku	-		-	
Kanto	114,663		103,310	
Chubu	35,891		35,379	
Kinki	42,145		34,428	
Chugoku	2,822		2,435	
Shikoku	-		-	
Kyushu	18,703		21,259	
Others	89,067		89,045	
Total	307,458		290,122	

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

## (3) Securities by Contractual Maturity Date (General Account)

(millions of yen)

	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
As of March 31, 2012							
Securities	383,414	2,110,184	1,840,823	1,077,992	2,600,659	16,301,624	24,314,699
National government bonds	95,772	544,624	310,294	297,294	1,785,733	10,086,819	13,120,539
Local government bonds	20,053	186,375	36,161	8,443	28,131	28,293	307,458
Corporate bonds	99,590	670,909	522,791	329,986	162,239	328,135	2,113,653
Domestic stocks	-	-	-	-	-	2,284,861	2,284,861
Foreign securities	128,246	695,954	958,901	434,079	613,882	3,467,170	6,298,234
Foreign bonds	128,246	695,652	952,911	434,079	613,882	1,961,666	4,786,438
Foreign stocks and other securities	-	302	5,989	-	-	1,505,504	1,511,795
Other securities	39,751	12,320	12,675	8,188	10,671	106,343	189,951
Monetary claims bought	922	621	10,926	904	-	280,949	294,324
Certificates of deposit	15,000	-	-	-	-	-	15,000
Others	483	-	-	-	-	20,189	20,672
As of March 31, 2013							
Securities	736,436	1,845,940	2,108,859	1,263,390	1,603,794	18,521,448	26,079,870
National government bonds	383,554	325,713	315,566	432,510	713,075	11,873,865	14,044,285
Local government bonds	74,602	127,393	20,947	7,204	26,421	33,552	290,122
Corporate bonds	161,477	602,704	610,501	220,845	124,088	373,372	2,092,989
Domestic stocks	-	-	-	-	-	2,557,413	2,557,413
Foreign securities	112,149	748,008	1,147,189	589,116	726,129	3,493,621	6,816,213
Foreign bonds	110,307	739,444	1,136,140	584,458	724,470	1,892,782	5,187,604
Foreign stocks and other securities	1,841	8,564	11,049	4,657	1,659	1,600,838	1,628,609
Other securities	4,653	42,120	14,654	13,714	14,080	189,622	278,845
Monetary claims bought	-	1,215	12,623	-	-	269,265	283,103
Certificates of deposit	34,999	-	-	-	-	-	34,999
Others	-	-	-	-	-	24,071	24,071

\*The table above includes assets which are treated as securities in accordance with the "Accounting Standard for Financial Instruments" (Accounting Standards Board of Japan (ASBJ) Statement No.10).

## (4) Domestic Stocks by Industry (General Account)

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
Forestry and fisheries	371	0.0	142	0.0
Mining	402	0.0	200	0.0
Construction	45,387	2.0	62,613	2.4
<b>Manufacturing industries</b>				
Food products	112,664	4.9	130,185	5.1
Textiles and clothing	20,040	0.9	21,494	0.8
Pulp and paper	2,326	0.1	2,450	0.1
Chemicals	95,011	4.2	113,488	4.4
Medical supplies	31,712	1.4	38,999	1.5
Oil and coal products	6,348	0.3	4,504	0.2
Rubber products	13,547	0.6	19,844	0.8
Glass and stone products	53,339	2.3	57,564	2.3
Steel	55,555	2.4	58,940	2.3
Non-steel metals	11,540	0.5	9,123	0.4
Metal products	27,302	1.2	31,602	1.2
Machinery	102,560	4.5	120,944	4.7
Electric appliances	441,873	19.3	398,673	15.6
Transportation vehicles	123,453	5.4	159,278	6.2
Precision instruments	53,513	2.3	58,875	2.3
Others	50,545	2.2	55,442	2.2
Electric and gas utilities	92,921	4.1	91,866	3.6
<b>Transportation and communications industries</b>				
Ground transportation	171,695	7.5	243,019	9.5
Water transportation	628	0.0	158	0.0
Air transportation	1,345	0.1	1,081	0.0
Warehouses	3,951	0.2	5,337	0.2
Telecommunications	33,502	1.5	39,458	1.5
<b>Commerce</b>				
Wholesale	95,617	4.2	104,535	4.1
Retail	71,941	3.1	87,778	3.4
<b>Financial industries</b>				
Banks	305,889	13.4	343,376	13.4
Security and trading companies	6,730	0.3	10,761	0.4
Insurance	175,868	7.7	176,863	6.9
Other	11,570	0.5	19,288	0.8
Real estate	15,493	0.7	24,291	0.9
Service	50,205	2.2	65,226	2.6
<b>Total</b>	<b>2,284,861</b>	<b>100.0</b>	<b>2,557,413</b>	<b>100.0</b>

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

### 3. Loans (General Account)

#### (1) Breakdown of Loans (General Account)

(millions of yen)

	As of March 31, 2012	As of March 31, 2013
Policy loans	509,826	480,229
Premium loans	60,193	54,293
Policyholder loans	449,633	425,936
Ordinary loans	2,902,702	2,659,441
[Loans to non-residents]	[ 93,924]	[ 76,772]
Loans to corporations	2,525,603	2,307,261
[Loans to domestic corporations]	[ 2,472,879]	[ 2,259,689]
Loans to national government, government-related organizations and international organizations	32,612	28,978
Loans to local governments and public entities	316,890	320,822
Mortgage loans	27,471	2,277
[Trust loans]	[ 24,321]	[ -]
Consumer loans	51	45
Others	73	55
<b>Total loans</b>	<b>3,412,529</b>	<b>3,139,671</b>

#### (2) Loans by Contractual Maturity Dates (General Account)

(millions of yen)

	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
As of March 31, 2012							
Floating-rate loans	24,613	60,250	23,422	13,272	6,389	24,519	152,468
Fixed-rate loans	296,339	497,203	582,416	449,924	348,293	576,057	2,750,234
<b>Total</b>	<b>320,952</b>	<b>557,454</b>	<b>605,838</b>	<b>463,196</b>	<b>354,682</b>	<b>600,577</b>	<b>2,902,702</b>
As of March 31, 2013							
Floating-rate loans	43,605	31,425	10,769	4,052	6,329	183	96,366
Fixed-rate loans	224,948	512,181	514,960	402,274	341,178	567,531	2,563,075
<b>Total</b>	<b>268,553</b>	<b>543,607</b>	<b>525,730</b>	<b>406,327</b>	<b>347,507</b>	<b>567,715</b>	<b>2,659,441</b>

#### (3) Loans to Domestic Companies by Company Size (General Account)

(millions of yen except number of borrowers)

		As of March 31, 2012		As of March 31, 2013	
			%		%
Large corporations	Number of borrowers	327	53.2	275	55.7
	Amount of loans	2,102,320	85.0	1,960,924	86.8
Medium-sized corporations	Number of borrowers	31	5.0	16	3.2
	Amount of loans	6,226	0.3	4,452	0.2
Small-sized corporations	Number of borrowers	257	41.8	203	41.1
	Amount of loans	364,333	14.7	294,311	13.0
Total	Number of borrowers	615	100.0	494	100.0
	Amount of loans	2,472,879	100.0	2,259,689	100.0

Note: 1. Categorization by company size is based on the following criteria:

- (1) Large corporations include corporations with paid-in capital of at least ¥1 billion and more than 300 employees (more than 50 employees in the case of retailers and restaurants; more than 100 employees in the case of service companies and wholesalers).
- (2) Medium-sized corporations include corporations with paid-in capital of more than ¥300 million and less than ¥1 billion (more than ¥50 million and less than ¥1 billion in the case of retailers, restaurants and service companies; more than ¥100 million and less than ¥1 billion in the case of wholesalers) and more than 300 employees (more than 50 employees in the case of retailers and restaurants; more than 100 employees in the case of service companies and wholesalers).
- (3) Small corporations include all other corporations.

2. Number of borrowers does not equal the number of loan transactions.

## (4) Loans by Industry (General Account)

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
<b>Domestic</b>				
Manufacturing industries	440,139	15.2	381,556	14.3
Foodstuffs and beverages	30,287	1.0	28,165	1.1
Textile products	5,253	0.2	5,647	0.2
Lumber and wood products	562	0.0	492	0.0
Pulp, paper and paper products	33,918	1.2	34,362	1.3
Printing	20,092	0.7	18,828	0.7
Chemical and allied products	34,780	1.2	25,850	1.0
Petroleum refining	23,007	0.8	21,199	0.8
Ceramic, stone and clay products	23,248	0.8	22,962	0.9
Iron and steel	69,968	2.4	67,476	2.5
Non-ferrous metals and products	14,146	0.5	13,943	0.5
Fabricated metal products	1,874	0.1	599	0.0
General-purpose and production- and business-oriented machinery	62,894	2.2	44,690	1.7
Electrical machinery equipment and supplies	65,234	2.2	52,789	2.0
Transportation equipment	42,593	1.5	34,247	1.3
Miscellaneous manufacturing industries	12,278	0.4	10,301	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	14,984	0.5	12,730	0.5
Electricity, gas, heat supply and water	338,663	11.7	352,184	13.2
Information and communications	37,166	1.3	37,031	1.4
Transport and postal activities	252,096	8.7	241,553	9.1
Wholesale trade	545,674	18.8	525,587	19.8
Retail trade	20,129	0.7	13,651	0.5
Finance and insurance	735,124	25.3	703,426	26.5
Real estate	197,673	6.8	145,227	5.5
Goods rental and leasing	154,177	5.3	126,126	4.7
Scientific research, professional and technical services	215	0.0	216	0.0
Accommodations	952	0.0	626	0.0
Eating and drinking services	188	0.0	91	0.0
Living-related and personal services and amusement services	3,913	0.1	3,442	0.1
Education, learning support	159	0.0	55	0.0
Medical, health care and welfare	56	0.0	8	0.0
Other services	1,317	0.0	500	0.0
Local governments	38,022	1.3	35,795	1.3
Individuals	27,522	0.9	2,323	0.1
Others	600	0.0	533	0.0
<b>Total domestic</b>	<b>2,808,778</b>	<b>96.8</b>	<b>2,582,669</b>	<b>97.1</b>
<b>Foreign</b>				
Governments	41,200	1.4	29,200	1.1
Financial institutions	18,000	0.6	13,000	0.5
Commercial and industrial	34,724	1.2	34,572	1.3
<b>Total foreign</b>	<b>93,924</b>	<b>3.2</b>	<b>76,772</b>	<b>2.9</b>
<b>Total</b>	<b>2,902,702</b>	<b>100.0</b>	<b>2,659,441</b>	<b>100.0</b>

Note: 1. Policy loans are excluded.

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

## (5) Loans by Region (General Account)

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
Hokkaido	40,736	1.5	33,283	1.3
Tohoku	30,350	1.1	34,524	1.3
Kanto	2,148,256	77.2	2,026,369	78.5
Chubu	189,981	6.8	176,201	6.8
Kinki	226,011	8.1	163,883	6.4
Chugoku	48,732	1.8	47,144	1.8
Shikoku	19,639	0.7	18,584	0.7
Kyushu	77,663	2.8	80,444	3.1
Total	2,781,370	100.0	2,580,434	100.0

Note: 1. Loans to individuals and non-residents and policy loans are excluded.  
2. Categorization of region is based on borrowers' registered head offices.

## (6) Loans by Collateral Type (General Account)

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
Secured loans	17,835	0.6	14,467	0.5
Stocks and other securities	2,867	0.1	2,526	0.1
Real and personal estate	14,685	0.5	11,915	0.4
Others	282	0.0	25	0.0
Guarantees	112,831	3.9	75,428	2.8
Unsecured loans	2,744,627	94.6	2,567,310	96.5
Others	27,407	0.9	2,234	0.1
Total loans	2,902,702	100.0	2,659,441	100.0
Subordinated loans	401,063	13.8	394,063	14.8

Note: Policy loans are excluded.

#### 4. Foreign Investments (General Account)

##### (1) Breakdown of Investment by Asset Category (General Account)

###### A. Assets denominated in foreign currency

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
Foreign bonds	4,196,128	63.0	4,599,711	63.5
Foreign stocks	417,259	6.3	578,443	8.0
Cash, cash equivalents and other assets	56,263	0.8	84,537	1.2
Sub-total	4,669,650	70.1	5,262,693	72.6

###### B. Assets swapped into yen

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	205,672	3.1	265,747	3.7
Sub-total	205,672	3.1	265,747	3.7

###### C. Assets denominated in yen

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
Loans to borrowers outside Japan	93,924	1.4	76,772	1.1
Foreign bonds and others	1,687,601	25.4	1,640,811	22.6
Sub-total	1,781,525	26.8	1,717,584	23.7

###### D. Total

(millions of yen)

Foreign investments	6,656,848	100.0	7,246,024	100.0
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Note: Assets swapped into yen are assets whose settlement amounts are fixed into yen by foreign currency forward contracts and other agreements and which are reported in the yen amounts on the balance sheets.

##### (2) Foreign Currency-Denominated Assets by Currency (General Account)

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
U.S. dollar	2,796,166	59.9	2,917,558	55.4
Euro	1,194,966	25.6	1,192,874	22.7
Australian dollar	280,113	6.0	360,853	6.9
British pound	207,755	4.4	308,824	5.9
Canadian dollar	31,916	0.7	80,632	1.5
Mexican peso	8,892	0.2	61,881	1.2
Malaysia ringgit	9,657	0.2	51,520	1.0
Total (including others not listed above)	4,669,650	100.0	5,262,693	100.0



## (3) Investments by Region (General Account)

(millions of yen)

	Foreign securities						Loans to borrowers located outside Japan	
			Bonds		Stocks and other securities			
	Carrying value	%	Carrying value	%	Carrying value	%	Carrying value	%
As of March 31, 2012								
North America	2,810,675	44.6	2,728,996	57.0	81,678	5.4	26,800	28.5
Europe	1,549,170	24.6	1,498,085	31.3	51,085	3.4	30,500	32.5
Oceania	310,317	4.9	170,701	3.6	139,616	9.2	15,000	16.0
Asia	114,991	1.8	23,833	0.5	91,158	6.0	-	-
Latin America	1,408,044	22.4	259,928	5.4	1,148,115	75.9	2,424	2.6
Middle East	-	-	-	-	-	-	-	-
Africa	141	0.0	-	-	141	0.0	-	-
International organizations	104,893	1.7	104,893	2.2	-	-	19,200	20.4
Total	6,298,234	100.0	4,786,438	100.0	1,511,795	100.0	93,924	100.0
As of March 31, 2013								
North America	2,766,648	40.6	2,600,067	50.1	166,581	10.2	26,800	34.9
Europe	1,769,424	26.0	1,675,765	32.3	93,658	5.8	18,500	24.1
Oceania	439,243	6.4	284,205	5.5	155,038	9.5	10,000	13.0
Asia	174,190	2.6	64,562	1.2	109,628	6.7	-	-
Latin America	1,470,837	21.6	367,362	7.1	1,103,475	67.8	2,272	3.0
Middle East	-	-	-	-	-	-	-	-
Africa	18,087	0.3	17,860	0.3	227	0.0	-	-
International organizations	177,781	2.6	177,781	3.4	-	-	19,200	25.0
Total	6,816,213	100.0	5,187,604	100.0	1,628,609	100.0	76,772	100.0

Note: Categorization of region is generally based on nationalities of issuers or borrowers.

## 5. Fair Value Information on Derivative Transactions (General Account)

### A. Gains and losses on derivatives

(millions of yen)

	As of March 31, 2012					As of March 31, 2013				
	Interest-related	Currency-related	Stock-related	Bond-related	Total	Interest-related	Currency-related	Stock-related	Bond-related	Total
Hedge accounting applied	860	(138,182)	-	-	(137,321)	(857)	(145,879)	(13,541)	-	(160,279)
Hedge accounting not applied	439	(12,830)	(4,130)	(1,210)	(17,733)	420	(15,335)	-	189	(14,726)
<b>Total</b>	<b>1,299</b>	<b>(151,013)</b>	<b>(4,130)</b>	<b>(1,210)</b>	<b>(155,055)</b>	<b>(437)</b>	<b>(161,215)</b>	<b>(13,541)</b>	<b>189</b>	<b>(175,005)</b>

Note: Regarding the table above, following figures are reported in the statements of earnings:

As of March 31, 2012: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 138,182 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 17,733 million yen), totaling loss of 155,915 million yen.  
As of March 31, 2013: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 144,739 million yen, and stock-related, loss of 13,541 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 14,726 million yen), totaling loss of 173,007 million yen.

### B. Fair value information on derivatives

#### (a) Interest-related transactions

(millions of yen)

	As of March 31, 2012					As of March 31, 2013				
	Notional amount/ Contract value	Over 1 Year	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ Contract value	Over 1 Year	Fair value	Gains (losses)	Hedge accounting applied
<b>Exchange-traded transactions</b>										
Interest rate futures										
Sold	-	-	-	-	-	23,451	-	(3)	(3)	-
Bought	74,748	-	3	3	-	-	-	-	-	-
<b>Over-the-counter transactions</b>										
Yen interest rate swaps										
Receipts fixed, payments floating	92,000	69,600	2,000	2,000	1,434	70,110	34,210	1,426	1,426	928
Receipts floating, payments fixed	327,500	327,500	(703)	(703)	(573)	323,700	323,700	(1,860)	(1,860)	(1,786)
<b>Total</b>				<b>1,299</b>	<b>860</b>				<b>(437)</b>	<b>(857)</b>

Note: Fair value is shown in "Gains (losses)".

#### (Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
<b>As of March 31, 2012</b>							
Notional amount (receipts fixed, payments floating)	22,400	49,850	15,730	4,020	-	-	92,000
Average fixed rate (receipt)	1.24	1.34	1.50	1.52	-	-	1.35
Average floating rate (payment)	0.23	0.29	0.26	0.34	-	-	0.27
Notional amount (receipts floating, payments fixed)	-	-	322,500	-	5,000	-	327,500
Average fixed rate (payment)	-	-	0.52	-	1.18	-	0.53
Average floating rate (receipt)	-	-	0.44	-	0.34	-	0.44
<b>Total</b>	<b>22,400</b>	<b>49,850</b>	<b>338,230</b>	<b>4,020</b>	<b>5,000</b>	<b>-</b>	<b>419,500</b>
<b>As of March 31, 2013</b>							
Notional amount (receipts fixed, payments floating)	35,900	25,460	7,850	-	-	900	70,110
Average fixed rate (receipt)	1.20	1.55	1.69	-	-	2.01	1.40
Average floating rate (payment)	0.24	0.23	0.28	-	-	0.26	0.24
Notional amount (receipts floating, payments fixed)	-	322,500	-	-	-	1,200	323,700
Average fixed rate (payment)	-	0.52	-	-	-	1.71	0.53
Average floating rate (receipt)	-	0.43	-	-	-	0.23	0.43
<b>Total</b>	<b>35,900</b>	<b>347,960</b>	<b>7,850</b>	<b>-</b>	<b>-</b>	<b>2,100</b>	<b>393,810</b>

## (b) Currency-related transactions

(millions of yen)

	As of March 31, 2012				As of March 31, 2013			
	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied
<b>Over-the-counter transactions</b>								
<b>Currency forward contracts</b>								
<b>Sold</b>	2,891,155	(150,658)	(150,658)	(138,246)	3,665,450	(160,004)	(160,004)	(145,161)
U.S. dollar	1,818,024	(96,735)	(96,735)	(88,623)	2,130,913	(150,058)	(150,058)	(138,325)
Euro	743,207	(40,770)	(40,770)	(37,535)	871,332	(7,041)	(7,041)	(4,347)
British pound	140,751	(8,184)	(8,184)	(7,461)	205,491	(530)	(530)	(188)
Australian dollar	130,365	(1,398)	(1,398)	(1,243)	121,945	(1,747)	(1,747)	(1,348)
Canadian dollar	28,728	(781)	(781)	(763)	35,834	13	13	17
Others	30,077	(2,787)	(2,787)	(2,618)	299,933	(640)	(640)	(968)
<b>Bought</b>	218,698	1,304	1,304	64	1,087,801	(70)	(70)	421
U.S. dollar	101,650	549	549	16	544,056	1,576	1,576	462
Euro	55,705	1,004	1,004	58	171,238	(1,698)	(1,698)	(25)
Australian dollar	32,424	(330)	(330)	-	58,264	6	6	(1)
British pound	6,373	56	56	(10)	29,272	260	260	(7)
Canadian dollar	16,770	0	0	-	21,258	0	0	-
Others	5,772	24	24	-	263,710	(214)	(214)	(6)
<b>Currency options</b>								
<b>Bought</b>								
Put	110,876				-			
[ 1,674 ]		14	(1,659)	-	[ - ]	-	-	-
Euro	110,876				-			
[ 1,674 ]		14	(1,659)	-	[ - ]	-	-	-
<b>Currency swaps</b>								
U.S. dollar	-	-	-	-	9,877	(1,139)	(1,139)	(1,139)
	-	-	-	-	9,877	(1,139)	(1,139)	(1,139)
<b>Total</b>			(151,013)	(138,182)			(161,215)	(145,879)

Note: 1. Figures in [ ] are option premiums which are included in the balance sheets.

2. Forward exchange rates are used for exchange rates as of period ends.

3. Regarding assets and liabilities which are denominated in foreign currencies but have fixed settlement in yen under currency forward contracts and are reported in yen amounts in the balance sheets, those currency forward contracts are excluded from the table above.

4. Fair value for forward contracts and currency swaps, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".

5. There were no transactions with a maturity of more than one year in the table above except for currency swaps.

## (c) Stock-related transactions

(millions of yen)

	As of March 31, 2012				As of March 31, 2013			
	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied
<b>Exchange-traded transactions</b>								
Stock index options								
Bought								
Put	109,913 [ 4,202]	71	(4,130)	-	- [ - ]	-	-	-
<b>Over-the-counter transactions</b>								
Equity forward contracts								
Sold	-	-	-	-	34,949	(13,541)	(13,541)	(13,541)
<b>Total</b>			(4,130)	-			(13,541)	(13,541)

Note: 1. Figures in [ ] are option premiums which are included in the balance sheets.

2. Differences between the option premiums paid/received and fair value of the option for option transactions, and fair value for forward contracts, are shown in "Gains (losses)".

3. There were no transactions with maturity of more than one year in the table above.

## (d) Bond-related transactions

(millions of yen)

	As of March 31, 2012				As of March 31, 2013			
	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied
<b>Exchange-traded transactions</b>								
Yen bond futures								
Sold	3,560	10	10	-	12,759	(40)	(40)	-
Yen bond futures options								
Sold								
Put	- [ - ]	-	-	-	42,850 [ 17]	24	(6)	-
<b>Over-the-counter transactions</b>								
Bond OTC options								
Sold								
Call	3,010 [ 3]	4	(0)	-	6,175 [ 22]	81	(59)	-
Put	20,007 [ 41]	62	(20)	-	65,258 [ 80]	46	34	-
Bought								
Call	20,007 [ 21]	8	(12)	-	65,258 [ 58]	319	260	-
Put	102,993 [ 1,192]	5	(1,187)	-	6,175 [ 27]	29	1	-
<b>Total</b>			(1,210)	-			189	-

Note: 1. Figures in [ ] are option premiums which are included in the balance sheets.

2. Fair value for futures, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".

3. There were no transactions with maturity of more than one year in the table above.

## II. Separate Account (Individual Variable Insurance and Individual Variable Annuities)

### 1. Fair Value Information on Derivative Transactions (Individual Variable Insurance)

(Sum of Hedge-Accounting-Applied and Not-Applied)

#### (1) Gains and losses on derivatives

(millions of yen)

	As of March 31, 2012					As of March 31, 2013				
	Interest-related	Currency-related	Stock-related	Bond-related	Total	Interest-related	Currency-related	Stock-related	Bond-related	Total
Hedge accounting applied	-	-	-	-	-	-	-	-	-	-
Hedge accounting not applied	-	0	-	-	0	-	(1)	-	-	(1)
<b>Total</b>	-	0	-	-	0	-	(1)	-	-	(1)

Note: All gains and losses above are reported in the statements of earnings.

#### (2) Fair value information on derivatives

##### (b) Currency-related transactions

(millions of yen)

	As of March 31, 2012				As of March 31, 2013			
	Notional amount/ Contract Value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ Contract value	Fair value	Gains (losses)	Hedge accounting applied
<b>Over-the-counter transactions</b>								
<b>Currency forward contracts</b>								
<b>Sold</b>	301	(1)	(1)	-	504	(4)	(4)	-
U.S. dollar	220	(0)	(0)	-	313	(1)	(1)	-
British pound	56	(1)	(1)	-	156	(2)	(2)	-
Euro	19	(0)	(0)	-	33	(0)	(0)	-
Others	5	(0)	(0)	-	1	(0)	(0)	-
<b>Bought</b>	301	2	2	-	920	3	3	-
Euro	90	1	1	-	297	(0)	(0)	-
U.S. dollar	111	(0)	(0)	-	291	0	0	-
Canadian dollar	-	-	-	-	159	3	3	-
British pound	9	0	0	-	56	0	0	-
Australian dollar	-	-	-	-	4	(0)	(0)	-
Others	90	1	1	-	110	(0)	(0)	-
<b>Total</b>			0	-			(1)	-

Note: 1. Forward exchange rates are used for exchange rates as of period ends.

2. Regarding assets and liabilities which are denominated in foreign currencies but have fixed settlement in yen under currency forward contracts are reported in yen amounts in the balance sheets, those currency forward contracts are excluded from the table above.

3. Fair value is shown in "Gains (losses)".

4. There were no transactions with a maturity of more than one year in the table above.

The Company held no interest-related, stock-related or bond-related derivative instruments as of March 31, 2012 or March 31, 2013. Therefore no information for (a) interest-related, (c) stock-related, or (d) bond-related derivative instruments is provided in the report.

2. Fair Value Information on Derivative Transactions (Individual Variable Annuities)  
(Sum of Hedge-Accounting-Applied and Not-Applied)

(1) Gains and losses on derivatives

(millions of yen)

	As of March 31, 2012					As of March 31, 2013				
	Interest-related	Currency-related	Stock-related	Bond-related	Total	Interest-related	Currency-related	Stock-related	Bond-related	Total
Hedge accounting applied	-	-	-	-	-	-	-	-	-	-
Hedge accounting not applied	-	(0)	-	-	(0)	-	0	-	-	0
<b>Total</b>	-	(0)	-	-	(0)	-	0	-	-	0

Note: All gains and losses above are reported in the statements of earnings.

(2) Fair value information on derivatives

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2012				As of March 31, 2013			
	Notional amount/ Contract value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ Contract value	Fair value	Gains (losses)	Hedge accounting applied
<b>Over-the-counter transactions</b>								
<b>Currency forward contracts</b>								
<b>Sold</b>								
U.S. dollar	14	0	0	-	10	(0)	(0)	-
Euro	14	0	0	-	6	0	0	-
Others	-	-	-	-	4	(0)	(0)	-
Others	-	-	-	-	0	(0)	(0)	-
<b>Bought</b>								
U.S. dollar	15	(0)	(0)	-	129	0	0	-
Euro	15	(0)	(0)	-	74	(0)	(0)	-
British pound	-	-	-	-	32	0	0	-
Canadian dollar	-	-	-	-	11	0	0	-
Australian dollar	-	-	-	-	3	(0)	(0)	-
Others	-	-	-	-	2	(0)	(0)	-
Others	-	-	-	-	5	0	0	-
<b>Total</b>			(0)	-			0	-

Note: 1. Forward exchange rates are used for exchange rates as of period ends.

2. Regarding assets and liabilities which are denominated in foreign currencies but have fixed settlement in yen under currency forward contracts are reported in yen amounts in the balance sheets, those currency forward contracts are excluded from the table above.

3. Fair value is shown in "Gains (losses)".

4. There were no transactions with a maturity of more than one year in the table above.

The Company held no interest-related, stock-related or bond-related derivative instruments as of March 31, 2012 or March 31, 2013. Therefore no information for (a) interest-related, (c) stock-related, or (d) bond-related derivative instruments is provided in the report.

### III. Company Total of General Account and Separate Account

#### 1. Asset Composition

##### (1) Asset Composition

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value	%	Carrying value	%
Cash, deposits, and call loans	499,298	1.6	729,401	2.2
Securities repurchased under resale agreements	-	-	-	-
Deposit paid for securities borrowing transactions	-	-	-	-
Monetary claims bought	294,324	0.9	283,103	0.9
Trading account securities	-	-	-	-
Money held in trust	20,672	0.1	24,071	0.1
Securities	25,333,423	80.5	27,161,984	82.1
Domestic bonds	15,853,161	50.4	16,751,267	50.7
Domestic stocks	2,549,923	8.1	2,842,790	8.6
Foreign securities	6,614,982	21.0	7,165,487	21.7
Foreign bonds	4,922,982	15.6	5,340,201	16.1
Foreign stocks and other securities	1,692,000	5.4	1,825,286	5.5
Other securities	315,355	1.0	402,437	1.2
Loans	3,412,529	10.8	3,139,671	9.5
Policy loans	509,826	1.6	480,229	1.5
Ordinary loans	2,902,702	9.2	2,659,441	8.0
Real estate	1,249,101	4.0	1,224,473	3.7
Deferred tax assets	282,638	0.9	65,570	0.2
Others	380,621	1.2	448,323	1.4
Reserve for possible loan losses	(10,670)	(0.0)	(4,109)	(0.0)
Total	31,461,940	100.0	33,072,490	100.0
Foreign currency-denominated assets	4,984,071	15.8	5,615,234	17.0

Note: "Real estate" represents total amount of land, buildings and construction in progress.

##### (2) Changes (Increase/Decrease) in Assets

(millions of yen)

	Year ended March 31, 2012	Year ended March 31, 2013
Cash, deposits, and call loans	32,148	230,103
Securities repurchased under resale agreements	-	-
Deposit paid for securities borrowing transactions	-	-
Monetary claims bought	3,209	(11,220)
Trading account securities	-	-
Money held in trust	(505)	3,398
Securities	1,038,866	1,828,560
Domestic bonds	2,102,593	898,106
Domestic stocks	(288,693)	292,867
Foreign securities	(755,178)	550,505
Foreign bonds	(800,603)	417,219
Foreign stocks and other securities	45,424	133,286
Other securities	(19,854)	87,081
Loans	(214,893)	(272,857)
Policy loans	(29,670)	(29,597)
Ordinary loans	(185,222)	(243,260)
Real estate	(41,685)	(24,627)
Deferred tax assets	(192,559)	(217,068)
Others	(34,530)	67,701
Reserve for possible loan losses	2,229	6,560
Total	592,278	1,610,550
Foreign currency-denominated assets	(781,569)	631,162

Note: "Real estate" represents total amount of land, buildings and construction in progress.

## 2. Fair Value Information on Securities and Others

### (1) Valuation Gains and Losses on Trading Securities

	As of March 31, 2012		As of March 31, 2013	
	Carrying value on the balance sheet	Valuation gains (losses) included in the statement of earnings	Carrying value on the balance sheet	Valuation gains (losses) included in the statement of earnings
Trading securities	1,039,397	41,247	1,106,185	143,261
General account	20,672	358	24,071	6,783
Separate account	1,018,724	40,889	1,082,113	136,477

Note: The table above includes money held in trust classified as trading securities.

### (2) Fair Value Information on Securities (securities with fair value except for trading securities)

	Book value	Fair value	Gains (losses)		
			Gains	Losses	
As of March 31, 2012					
Bonds held to maturity	135,828	141,079	5,250	5,250	-
Domestic bonds	94,524	96,999	2,474	2,474	-
Foreign bonds	41,303	44,079	2,775	2,775	-
Policy-reserve-matching bonds	8,271,349	8,793,208	521,858	522,899	1,041
Domestic bonds	8,271,349	8,793,208	521,858	522,899	1,041
Stocks of subsidiaries and affiliates	1,763	1,932	168	168	-
Securities available for sale	14,051,792	14,743,299	691,506	978,055	286,548
Domestic bonds	6,909,503	7,175,777	266,273	279,031	12,757
Domestic stocks	1,674,737	1,972,561	297,824	465,533	167,709
Foreign securities	5,071,333	5,186,119	114,785	209,470	94,684
Foreign bonds	4,608,914	4,745,134	136,220	189,147	52,926
Foreign stocks and other securities	462,419	440,984	(21,434)	20,323	41,758
Other securities	105,325	99,516	(5,808)	5,541	11,349
Monetary claims bought	275,893	294,324	18,431	18,478	47
Certificates of deposit	15,000	15,000	0	0	-
Others	-	-	-	-	-
Total	22,460,734	23,679,519	1,218,784	1,506,374	287,590
Domestic bonds	15,275,377	16,065,984	790,607	804,406	13,799
Domestic stocks	1,674,737	1,972,561	297,824	465,533	167,709
Foreign securities	5,112,637	5,230,198	117,561	212,246	94,684
Foreign bonds	4,650,217	4,789,214	138,996	191,922	52,926
Foreign stocks and other securities	462,419	440,984	(21,434)	20,323	41,758
Other securities	107,088	101,448	(5,639)	5,710	11,349
Monetary claims bought	275,893	294,324	18,431	18,478	47
Certificates of deposit	15,000	15,000	0	0	-
Others	-	-	-	-	-
As of March 31, 2013					
Bonds held to maturity	142,267	147,965	5,698	5,698	-
Domestic bonds	95,131	99,341	4,210	4,210	-
Foreign bonds	47,135	48,623	1,487	1,487	-
Policy-reserve-matching bonds	10,499,119	11,705,797	1,206,678	1,206,821	143
Domestic bonds	10,499,119	11,705,797	1,206,678	1,206,821	143
Stocks of subsidiaries and affiliates	27,669	34,541	6,872	6,918	46
Securities available for sale	12,759,745	14,335,428	1,575,683	1,715,242	139,559
Domestic bonds	5,416,478	5,833,147	416,669	420,548	3,878
Domestic stocks	1,606,888	2,250,276	643,387	733,948	90,560
Foreign securities	5,266,542	5,743,653	477,111	519,232	42,121
Foreign bonds	4,725,795	5,140,468	414,672	440,625	25,952
Foreign stocks and other securities	540,746	603,185	62,438	78,607	16,168
Other securities	168,842	190,247	21,404	24,394	2,989
Monetary claims bought	265,993	283,103	17,110	17,118	7
Certificates of deposit	35,000	34,999	(0)	0	0
Others	-	-	-	-	-
Total	23,428,801	26,223,733	2,794,931	2,934,681	139,749
Domestic bonds	16,010,728	17,638,286	1,627,557	1,631,580	4,022
Domestic stocks	1,606,888	2,250,276	643,387	733,948	90,560
Foreign securities	5,339,695	5,825,213	485,517	527,639	42,121
Foreign bonds	4,772,931	5,189,092	416,160	442,113	25,952
Foreign stocks and other securities	566,763	636,121	69,357	85,526	16,168
Other securities	170,495	191,853	21,358	24,394	3,036
Monetary claims bought	265,993	283,103	17,110	17,118	7
Certificates of deposit	35,000	34,999	(0)	0	0
Others	-	-	-	-	-

Note: The table above includes assets which are considered appropriate to handle as securities as defined in the Financial Instruments and Exchange Act.



\* Carrying values of securities whose fair value is deemed extremely difficult to recognize are as follows:

(millions of yen)

	As of March 31, 2012	As of March 31, 2013
Bonds held to maturity	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries and affiliates	338,206	340,397
Unlisted domestic stocks (except over-the-counter stocks)	182,680	182,680
Unlisted foreign stocks (except over-the-counter stocks)	148,716	148,716
Others	6,809	9,000
Securities available for sale	1,133,357	1,052,494
Unlisted domestic stocks (except over-the-counter stocks)	129,619	124,456
Unlisted foreign stocks (except over-the-counter stocks)	905,550	833,550
Unlisted foreign bonds	0	0
Others	98,188	94,487
<b>Total</b>	<b>1,471,564</b>	<b>1,392,891</b>

Note: 1. The table above includes assets which are considered appropriate to handle as securities as defined in the Financial Instruments and Exchange Act.

2. The amounts of foreign exchange valuation gains/losses on foreign securities whose fair value is deemed extremely difficult to recognize and which are listed in the table above are as follows: loss of 3,153 million yen as of March 31, 2012 and gain of 19,556 million yen as of March 31, 2013.

### (3) Fair Value Information on Money Held in Trust

(millions of yen)

	Carrying value on the balance sheet	Fair value		Gains (losses)	
				Gains	Losses
As of March 31, 2012	20,672	20,672	358	6,288	5,929
<b>As of March 31, 2013</b>	<b>24,071</b>	<b>24,071</b>	<b>6,783</b>	<b>9,666</b>	<b>2,883</b>

Note: Fair value in the table above is based on the valuation conducted by the fiduciary on a reasonable basis. "Gains (losses)" includes gains (losses) from derivative transactions within the trusts.

\* Information on money held in trust for investment purpose is as follows:

(millions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Carrying value on the balance sheet	Valuation gains (losses) included in the statement of earnings	Carrying value on the balance sheet	Valuation gains (losses) included in the statement of earnings
Money held in trust for investment purpose	20,672	358	24,071	6,783

\* Information on money held in trust classified as held-to-maturity, policy-reserve-matching, and available-for-sale:

The Company held no balance as of March 31, 2012 or March 31, 2013.

#### (4) Investment in Derivative Transactions

The Company uses derivative instruments, including stock/bond-related futures and options, foreign exchange forward contracts and options, and interest rate swaps.

They are primarily used for the following purposes:

- to hedge fluctuations in the market value of its securities investments,
- to hedge exchange rate fluctuations in foreign currency-denominated investments,
- to adjust and control the type of interest (fixed or floating) related to its loans, and the cost of loans payable, etc.

The Company recognizes that, although derivatives in general have advantages in their high liquidity and low transaction costs, careful management of derivative transactions is necessary because of the following characteristics that derivative instruments have:

- derivatives have market risks and credit risks (including the risk that the counterparty will default), the same as other investments,
- derivatives have unique risks which cannot be seen in real assets, including risks related to leverage.

##### A. Types of transactions

The derivatives the Company used for the fiscal year ended March 31, 2013 were as follows:

- interest-related: interest rate futures, interest rate swaps
- currency-related: currency forward contracts, currency options, currency swaps
- stock-related: stock index futures, stock index options, equity forward contracts, equity options
- bond-related: bond futures, bond future options, bond options, bond forward contracts

##### B. Transaction policy

The Company's use of derivatives is primarily limited to hedging market risks associated with its existing asset portfolio. The Company does not engage in speculative transactions.

##### C. Application of hedge accounting

The Company applied hedge accounting for the following derivative transactions for the fiscal year ended March 31, 2013:

- interest rate swap transactions used for hedging loans and loans payable as underlying assets;
- equity forward contracts used for hedging domestic stocks as underlying assets;
- foreign currency forward contracts used for hedging foreign currency-denominated bonds as underlying assets;
- currency swaps used for hedging foreign currency-denominated bonds and foreign currency-denominated bonds payable as underlying assets; and
- foreign currency forward contracts used for hedging foreign currency-denominated term deposits as underlying assets.

In applying hedge accounting, the Company has established investment policy and procedure guidelines in accordance with the "Statement on Establishment of Accounting Standards for Financial Products" issued by the Business Accounting Council. In line with the policy and procedure guidelines, the Company clarifies the risk of underlying assets to be hedged and derivative instruments to be used, and manages derivative transactions through measures including pre- and post-effectiveness tests of the transactions.

#### D. Risk management

The Company strictly manages derivative transactions by establishing position limits, evaluating daily gains and losses along with the underlying assets, and periodic measurement of tracking errors and VaR (value-at-risk).

Credit risk for over-the-counter derivative transactions is also managed by establishing transaction limits for each counterparty. The following table sets forth the credit risk amounts, i.e. replacement cost calculated by the current exposure method of derivatives held by the Company, as of March 31, 2013:

(billions of yen)

	As of March 31, 2012		As of March 31, 2013	
	Notional amount/ Contract value	Credit risk amount	Notional amount/ Contract value	Credit risk amount
Interest rate swaps	419.5	4.0	393.8	3.1
Foreign currency forward contracts	3,359.5	36.5	5,138.2	48.5
Currency options	110.8	1.0	-	-
Currency swaps	107.5	16.4	117.4	32.8
Bond options	146.0	0.0	142.8	0.4
Equity forward contracts	-	-	34.9	2.0
Total	4,143.4	58.1	5,827.3	87.0

Overall investment risks, including those of derivatives, are managed under the internal risk management policy in which detailed management measures are clarified. The “Risk Management Department”, which is a risk management specialist team, thoroughly watches and controls the overall derivative risk profile, while each execution department manages risk at an operations level. The Risk Management Department regularly reports to the “ALM Committee”.

#### E. Supplementary information on derivative transactions

Since the Company uses derivatives primarily to hedge the market risks of its existing asset portfolio, information on derivative transactions, including notional amount and gains and losses, is more easily understood by taking into account information on the underlying assets that are hedged.

## (5) Fair Value Information on Derivative Transactions

### A. Gains and losses on derivatives

(millions of yen)

	As of March 31, 2012					As of March 31, 2013				
	Interest-related	Currency-related	Stock-related	Bond-related	Total	Interest-related	Currency-related	Stock-related	Bond-related	Total
Hedge accounting applied	860	(138,182)	-	-	(137,321)	(857)	(145,879)	(13,541)	-	(160,279)
Hedge accounting not applied	439	(12,917)	(4,065)	(1,210)	(17,754)	420	(15,575)	254	189	(14,711)
<b>Total</b>	<b>1,299</b>	<b>(151,100)</b>	<b>(4,065)</b>	<b>(1,210)</b>	<b>(155,076)</b>	<b>(437)</b>	<b>(161,454)</b>	<b>(13,287)</b>	<b>189</b>	<b>(174,990)</b>

Note: Regarding the table above, the following figures are reported in the statements of earnings:

As of March 31, 2012: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 138,182 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 17,754 million yen), totaling loss of 155,937 million yen.

As of March 31, 2013: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 144,739 million yen, and stock-related, loss of 13,541 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 14,711 million yen), totaling loss of 172,993 million yen.

### B. Hedge accounting not applied

#### (a) Interest-related transactions

(millions of yen)

	As of March 31, 2012				As of March 31, 2013			
	Notional amount/ contract value	Over 1 Year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 Year	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>								
Interest rate futures								
Sold	-	-	-	-	23,451	-	(3)	(3)
Bought	74,748	-	3	3	-	-	-	-
<b>Over-the-counter transactions</b>								
Yen interest rate swaps								
Receipts fixed, payments floating	21,800	17,500	566	566	18,010	14,510	498	498
Receipts floating, payments fixed	7,500	7,500	(129)	(129)	3,700	3,700	(74)	(74)
<b>Total</b>				<b>439</b>				<b>420</b>

Note: Fair value is shown in "Gains (losses)".

#### (Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
<b>As of March 31, 2012</b>							
Notional amount (receipts fixed, payments floating)	4,300	6,750	9,730	1,020	-	-	21,800
Average fixed rate (receipt)	1.29	1.36	1.38	1.23	-	-	1.35
Average floating rate (payment)	0.25	0.29	0.25	0.34	-	-	0.27
Notional amount (receipts floating, payments fixed)	-	-	2,500	-	5,000	-	7,500
Average fixed rate (payment)	-	-	0.51	-	1.18	-	0.96
Average floating rate (receipt)	-	-	0.33	-	0.34	-	0.34
<b>Total</b>	<b>4,300</b>	<b>6,750</b>	<b>12,230</b>	<b>1,020</b>	<b>5,000</b>	<b>-</b>	<b>29,300</b>
<b>As of March 31, 2013</b>							
Notional amount (receipts fixed, payments floating)	3,500	12,760	850	-	-	900	18,010
Average fixed rate (receipt)	1.34	1.37	1.23	-	-	2.01	1.39
Average floating rate (payment)	0.21	0.22	0.26	-	-	0.26	0.22
Notional amount (receipts floating, payments fixed)	-	2,500	-	-	-	1,200	3,700
Average fixed rate (payment)	-	0.51	-	-	-	1.71	0.90
Average floating rate (receipt)	-	0.31	-	-	-	0.23	0.28
<b>Total</b>	<b>3,500</b>	<b>15,260</b>	<b>850</b>	<b>-</b>	<b>-</b>	<b>2,100</b>	<b>21,710</b>

## (b) Currency-related transactions

(millions of yen)

	As of March 31, 2012			As of March 31, 2013		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold						
U.S. dollar	378,581	(12,625)	(12,625)	1,309,397	(15,201)	(15,201)
Euro	229,090	(8,177)	(8,177)	682,380	(11,944)	(11,944)
Australian dollar	79,507	(3,325)	(3,325)	235,691	(2,721)	(2,721)
British pound	33,555	(151)	(151)	60,195	(409)	(409)
Canadian dollar	12,241	(778)	(778)	47,737	(444)	(444)
Others	17,452	(20)	(20)	21,826	(4)	(4)
Bought	6,733	(172)	(172)	261,565	322	322
U.S. dollar	228,857	1,367	1,367	1,127,057	(374)	(374)
Euro	107,814	545	545	556,633	1,127	1,127
Australian dollar	57,744	1,017	1,017	188,074	(1,646)	(1,646)
British pound	32,481	(331)	(331)	58,661	9	9
Canadian dollar	5,902	84	84	32,790	276	276
Others	16,823	(0)	(0)	24,582	70	70
Others	8,090	50	50	266,315	(212)	(212)
Currency options						
Bought						
Put	110,876			-		
Euro	[ 1,674 ]	14	(1,659)	[ - ]	-	-
Euro	110,876			-		
Euro	[ 1,674 ]	14	(1,659)	[ - ]	-	-
Total			(12,917)			(15,575)

- Note: 1. Figures in [ ] are option premiums which are included in the balance sheets.  
2. Forward exchange rates are used for exchange rates as of period ends.  
3. Fair value for forward contracts, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".  
4. There were no transactions with maturity of more than one year in the table above.

## (c) Stock-related transactions

(millions of yen)

	As of March 31, 2012			As of March 31, 2013		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>						
Yen stock index futures						
Bought	4,100	56	56	8,779	255	255
Foreign currency-denominated stock index futures						
Bought	3,896	9	9	5,740	(1)	(1)
Stock index options						
Bought	109,913			-		
Put	[ 4,202]	71	(4,130)	[ - ]	-	-
<b>Total</b>			<b>(4,065)</b>			<b>254</b>

Note: 1. Figures in [ ] are option premiums which are included in the balance sheets.

2. Fair value for futures, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".

3. There were no transactions with maturity of more than one year in the table above.

## (d) Bond-related transactions

(millions of yen)

	As of March 31, 2012			As of March 31, 2013		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
<b>Exchange-traded transactions</b>						
Yen bond futures						
Sold	3,560	10	10	12,759	(40)	(40)
Yen bond future options						
Sold	-			42,850		
Put	[ - ]	-	-	[ 17]	24	(6)
<b>Over-the-counter transactions</b>						
Bond OTC options						
Sold						
Call	3,010			6,175		
	[ 3]	4	(0)	[ 22]	81	(59)
Put	20,007			65,258		
	[ 41]	62	(20)	[ 80]	46	34
Bought						
Call	20,007			65,258		
	[ 21]	8	(12)	[ 58]	319	260
Put	102,993			6,175		
	[ 1,192]	5	(1,187)	[ 27]	29	1
<b>Total</b>			<b>(1,210)</b>			<b>189</b>

Note: 1. Figures in [ ] are option premiums which are included in the balance sheets.

2. Fair value for futures, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in "Gains (losses)".

3. There were no transactions with maturity of more than one year in the table above.

C. Hedge accounting applied  
(a) Interest-related transactions

(i) As of March 31, 2012

(millions of yen)

Type of hedge accounting	Type of hedge	Hedged items	Notional Amount		Fair Value	Gains (losses)
				Over 1 year		
Deferral hedge	Yen interest rate swaps Receipts floating, payments fixed	loans payable	320,000	320,000	(573)	(573)
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	loans	70,200	52,100	1,434	1,434
Total						860

Note: Fair values are shown in "Gains (losses)".

(ii) As of March 31, 2013

(millions of yen)

Type of hedge accounting	Type of hedge	Hedged items	Notional Amount		Fair Value	Gains (losses)
				Over 1 year		
Deferral hedge	Yen interest rate swaps Receipts floating, payments fixed	loans payable	320,000	320,000	(1,786)	(1,786)
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	loans	52,100	19,700	928	928
Total						(857)

Note: Fair values are shown in "Gains (losses)".

(Reference) Interest rate swaps by contractual maturity dates

(millions of yen, %)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
As of March 31, 2012							
Notional amount (receipts fixed, payments floating)	18,100	43,100	6,000	3,000	-	-	70,200
Average fixed rate (receipt)	1.23	1.34	1.70	1.62	-	-	1.35
Average floating rate (payment)	0.22	0.28	0.29	0.34	-	-	0.27
Notional amount (receipts floating, payments fixed)	-	-	320,000	-	-	-	320,000
Average fixed rate (payment)	-	-	0.52	-	-	-	0.52
Average floating rate (receipt)	-	-	0.44	-	-	-	0.44
Total	18,100	43,100	326,000	3,000	-	-	390,200
As of March 31, 2013							
Notional amount (receipts fixed, payments floating)	32,400	12,700	7,000	-	-	-	52,100
Average fixed rate (receipt)	1.19	1.73	1.75	-	-	-	1.40
Average floating rate (payment)	0.24	0.23	0.29	-	-	-	0.24
Notional amount (receipts floating, payments fixed)	-	320,000	-	-	-	-	320,000
Average fixed rate (payment)	-	0.52	-	-	-	-	0.52
Average floating rate (receipt)	-	0.43	-	-	-	-	0.43
Total	32,400	332,700	7,000	-	-	-	372,100

## (b) Currency-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2012				As of March 31, 2013				
			Contract value	with maturity of more than one year	Fair value	Gains (losses)	Contract value	with maturity of more than one year	Fair value	Gains (losses)	
Deferral hedge	Currency swaps U.S. dollar	Foreign currency-denominated bonds	-	-	-	-	9,877	9,877	(1,139)	(1,139)	
			-	-	-	-	9,877	9,877	(1,139)	(1,139)	
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	Sold	2,539,107	-	(138,246)	(138,246)	2,427,927	-	(145,161)	(145,161)
			U.S. dollar	1,604,010	-	(88,623)	(88,623)	1,481,780	-	(138,325)	(138,325)
			Euro	671,205	-	(37,535)	(37,535)	660,985	-	(4,347)	(4,347)
			British pound	131,637	-	(7,461)	(7,461)	167,377	-	(188)	(188)
			Australian dollar	96,993	-	(1,243)	(1,243)	62,762	-	(1,348)	(1,348)
			Canadian dollar	11,649	-	(763)	(763)	14,290	-	17	17
			Others	23,610	-	(2,618)	(2,618)	40,731	-	(968)	(968)
			Bought	7,761	-	64	64	8,601	-	421	421
			U.S. dollar	3,134	-	16	16	7,012	-	462	462
			Euro	3,058	-	58	58	710	-	(25)	(25)
			British pound	1,568	-	(10)	(10)	440	-	(7)	(7)
			Australian dollar	-	-	-	-	131	-	(1)	(1)
			Others	-	-	-	-	306	-	(6)	(6)
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits	Sold	205,203	-	-	-	265,260	-	-	-
			Australian dollar	135,212	-	-	-	180,277	-	-	-
			U.S. dollar	69,990	-	-	-	84,982	-	-	-
	Currency swaps	Foreign currency-denominated bonds payable	U.S. dollar	107,562	107,562	-	-	107,562	107,562	-	-
				107,562	107,562	-	-	107,562	107,562	-	-
Total										(138,182)	(145,879)

Note: 1. Forward exchange rates are used for exchange rates as of period end.

2. Each of currency forward contracts and currency swaps other than those which deferral hedge method or fair value hedge method is applied to is recorded as the combined amount of such currency forward contract or currency swap and its corresponding hedged item (foreign currency-denominated term deposit and foreign currency-denominated bond payable).

Therefore, the fair value of such hedging instruments is included in the fair value of such foreign currency-denominated term deposits and foreign currency-denominated bonds payable.

3. Fair value for forward contracts is shown in "Gains (losses)", except for those to which Note 2 is applied.

## (c) Stock-related transactions

(millions of yen)

Type of hedge accounting	Type	Hedged item	As of March 31, 2012				As of March 31, 2013			
			Contract value	with maturity of more than one year	Fair value	Gains (losses)	Contract value	with maturity of more than one year	Fair value	Gains (losses)
Fair value hedge	Equity forward contract Sold	Domestic stocks	-	-	-	-	34,949	-	(13,541)	(13,541)
Total										(13,541)

Note: Fair value is shown in "Gains (losses)".

The Company held no bond-related derivative instruments as of March 31, 2012 or March 31, 2013.

Therefore no information for (d) bond-related is provided in the report.



#### IV. Reserves for Possible Loan Losses

(millions of yen)

	As of March 31, 2012	As of March 31, 2013	Change
(1) Total of reserves for possible loan losses			
(a) general reserve	2,411	1,751	(660)
(b) specific reserve	8,258	2,358	(5,900)
(c) specific reserve for loans to refinancing countries	-	-	-
(2) Specific reserve			
(a) provision for the year	8,269	2,364	(5,904)
(b) reversal for the year [excludes reversal due to write-offs]	8,360	2,603	(5,757)
(c) net amount of provision	(90)	(238)	(147)
(3) Specific reserve for loans to refinancing countries			
(a) number of countries	-	-	-
(b) amount of loans	-	-	-
(c) provision for the year	-	-	-
(d) reversal for the year [excludes reversal due to write-offs]	-	-	-
(4) Write-down of loans	58	429	371

Note: Specific reserve is calculated after direct write-offs of the amount unrecoverable from collateral and guarantees for loans and claims to bankrupt and substantially bankrupt obligors.

The amounts written off were as follows:

- As of March 31, 2012:	119 million yen
- As of March 31, 2013:	472 million yen