

Supplementary Materials for the Six Months Ended September 30, 2012

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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 September 30, 2012.

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

There was no trading volume for the six months ended September 30, 2011 or September 30, 2012.

2. Securities (General Account)

(1) Breakdown of Securities (General Account)

(millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	%	Carrying value	%
National government bonds	13,120,539	54.0	13,676,510	55.9
Local government bonds	307,458	1.3	304,030	1.2
Corporate bonds	2,113,653	8.7	2,084,201	8.5
Public entity bonds	784,279	3.2	795,702	3.3
Domestic stocks	2,284,861	9.4	2,024,783	8.3
Foreign securities	6,298,234	25.9	6,168,967	25.2
Foreign bonds	4,786,438	19.7	4,697,142	19.2
Foreign stocks and other securities	1,511,795	6.2	1,471,824	6.0
Other securities	189,951	0.8	187,311	0.8
Total	24,314,699	100.0	24,445,805	100.0

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

(millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value		Carrying value	
Hokkaido	4,165		4,209	
Tohoku	-		-	
Kanto	114,663		112,654	
Chubu	35,891		35,438	
Kinki	42,145		42,239	
Chugoku	2,822		2,431	
Shikoku	-		-	
Kyushu	18,703		17,984	
Others	89,067		89,073	
Total	307,458		304,030	

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

(3) Securities 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							
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 September 30, 2012							
Securities	655,882	1,776,079	2,010,276	1,127,873	2,202,296	16,673,398	24,445,805
National government bonds	357,558	396,684	313,596	415,578	1,331,033	10,862,059	13,676,510
Local government bonds	70,623	135,282	33,433	7,404	28,707	28,579	304,030
Corporate bonds	124,658	628,502	602,081	257,271	135,613	336,073	2,084,201
Domestic stocks	-	-	-	-	-	2,024,783	2,024,783
Foreign securities	64,784	602,166	1,044,093	444,655	696,677	3,316,589	6,168,967
Foreign bonds	64,784	601,982	1,038,412	444,655	696,677	1,850,630	4,697,142
Foreign stocks and other securities	-	184	5,681	-	-	1,465,959	1,471,824
Other securities	38,257	13,442	17,071	2,964	10,264	105,311	187,311
Monetary claims bought	-	1,550	9,056	1,404	-	280,460	292,472
Certificates of deposit	40,000	-	-	-	-	-	40,000
Others	461	-	-	-	-	18,055	18,517

*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 September 30, 2012	
	Carrying value	%	Carrying value	%
Forestry and fisheries	371	0.0	225	0.0
Mining	402	0.0	200	0.0
Construction	45,387	2.0	43,173	2.1
Manufacturing industries				
Food products	112,664	4.9	112,819	5.6
Textiles and clothing	20,040	0.9	17,837	0.9
Pulp and paper	2,326	0.1	1,931	0.1
Chemicals	95,011	4.2	83,393	4.1
Medical supplies	31,712	1.4	31,057	1.5
Oil and coal products	6,348	0.3	4,617	0.2
Rubber products	13,547	0.6	12,796	0.6
Glass and stone products	53,339	2.3	43,959	2.2
Steel	55,555	2.4	49,535	2.4
Non-steel metals	11,540	0.5	7,893	0.4
Metal products	27,302	1.2	26,487	1.3
Machinery	102,560	4.5	84,975	4.2
Electric appliances	441,873	19.3	339,151	16.7
Transportation vehicles	123,453	5.4	110,118	5.4
Precision instruments	53,513	2.3	48,036	2.4
Others	50,545	2.2	40,139	2.0
Electric and gas utilities	92,921	4.1	79,810	3.9
Transportation and communications industries				
Ground transportation	171,695	7.5	166,537	8.2
Water transportation	628	0.0	318	0.0
Air transportation	1,345	0.1	943	0.0
Warehouses	3,951	0.2	3,621	0.2
Telecommunications	33,502	1.5	33,171	1.6
Commerce				
Wholesale	95,617	4.2	83,358	4.1
Retail	71,941	3.1	70,625	3.5
Financial industries				
Banks	305,889	13.4	273,731	13.5
Security and trading companies	6,730	0.3	5,950	0.3
Insurance	175,868	7.7	173,469	8.6
Other	11,570	0.5	11,774	0.6
Real estate	15,493	0.7	15,205	0.8
Service	50,205	2.2	47,918	2.4
Total	2,284,861	100.0	2,024,783	100.0

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 September 30, 2012
Policy loans	509,826	497,435
Premium loans	60,193	57,991
Policyholder loans	449,633	439,443
Ordinary loans	2,902,702	2,753,448
[Loans to non-residents]	[93,924]	[90,848]
Loans to corporations	2,525,603	2,409,482
[Loans to domestic corporations]	[2,472,879]	[2,356,833]
Loans to national government, government-related organizations and international organizations	32,612	32,882
Loans to local governments and public entities	316,890	308,334
Mortgage loans	27,471	2,638
[Trust loans]	[24,321]	[-]
Consumer loans	51	45
Others	73	64
Total loans	3,412,529	3,250,883

(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
Total	320,952	557,454	605,838	463,196	354,682	600,577	2,902,702
As of September 30, 2012							
Floating-rate loans	36,082	36,231	16,373	12,876	7,209	190	108,965
Fixed-rate loans	245,061	516,918	502,375	444,063	331,804	604,259	2,644,483
Total	281,144	553,150	518,748	456,940	339,013	604,450	2,753,448

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

(millions of yen except number of borrowers)

		As of March 31, 2012		As of September 30, 2012	
			%		%
Large corporations	Number of borrowers	327	53.2	299	54.4
	Amount of loans	2,102,320	85.0	2,039,446	86.5
Medium-sized corporations	Number of borrowers	31	5.0	26	4.7
	Amount of loans	6,226	0.3	4,810	0.2
Small-sized corporations	Number of borrowers	257	41.8	225	40.9
	Amount of loans	364,333	14.7	312,577	13.3
Total	Number of borrowers	615	100.0	550	100.0
	Amount of loans	2,472,879	100.0	2,356,833	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 September 30, 2012	
	Carrying value	%	Carrying value	%
Domestic				
Manufacturing industries	440,139	15.2	415,487	15.1
Foodstuffs and beverages	30,287	1.0	30,038	1.1
Textile products	5,253	0.2	5,193	0.2
Lumber and wood products	562	0.0	523	0.0
Pulp, paper and paper products	33,918	1.2	34,623	1.3
Printing	20,092	0.7	19,460	0.7
Chemical and allied products	34,780	1.2	26,940	1.0
Petroleum refining	23,007	0.8	23,007	0.8
Ceramic, stone and clay products	23,248	0.8	23,071	0.8
Iron and steel	69,968	2.4	77,712	2.8
Non-ferrous metals and products	14,146	0.5	13,714	0.5
Fabricated metal products	1,874	0.1	659	0.0
General-purpose and production- and business-oriented machinery	62,894	2.2	60,797	2.2
Electrical machinery equipment and supplies	65,234	2.2	55,525	2.0
Transportation equipment	42,593	1.5	33,941	1.2
Miscellaneous manufacturing industries	12,278	0.4	10,278	0.4
Agriculture and forestry	-	-	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	14,984	0.5	15,450	0.6
Electricity, gas, heat supply and water	338,663	11.7	336,981	12.2
Information and communications	37,166	1.3	37,203	1.4
Transport and postal activities	252,096	8.7	249,605	9.1
Wholesale trade	545,674	18.8	516,663	18.8
Retail trade	20,129	0.7	15,777	0.6
Finance and insurance	735,124	25.3	750,831	27.3
Real estate	197,673	6.8	144,531	5.2
Goods rental and leasing	154,177	5.3	134,413	4.9
Scientific research, professional and technical services	215	0.0	180	0.0
Accommodations	952	0.0	804	0.0
Eating and drinking services	188	0.0	136	0.0
Living-related and personal services and amusement services	3,913	0.1	3,328	0.1
Education, learning support	159	0.0	143	0.0
Medical, health care and welfare	56	0.0	8	0.0
Other services	1,317	0.0	942	0.0
Local governments	38,022	1.3	36,893	1.3
Individuals	27,522	0.9	2,684	0.1
Others	600	0.0	533	0.0
Total domestic	2,808,778	96.8	2,662,600	96.7
Foreign				
Governments	41,200	1.4	38,200	1.4
Financial institutions	18,000	0.6	18,000	0.7
Commercial and industrial	34,724	1.2	34,648	1.3
Total foreign	93,924	3.2	90,848	3.3
Total	2,902,702	100.0	2,753,448	100.0

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 September 30, 2012	
	Carrying value	%	Carrying value	%
Hokkaido	40,736	1.5	38,150	1.4
Tohoku	30,350	1.1	30,146	1.1
Kanto	2,148,256	77.2	2,083,460	78.3
Chubu	189,981	6.8	185,268	7.0
Kinki	226,011	8.1	180,184	6.8
Chugoku	48,732	1.8	47,068	1.8
Shikoku	19,639	0.7	19,073	0.7
Kyushu	77,663	2.8	76,665	2.9
Total	2,781,370	100.0	2,660,017	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 September 30, 2012	
	Carrying value	%	Carrying value	%
Secured loans	17,835	0.6	15,867	0.6
Stocks and other securities	2,867	0.1	2,337	0.1
Real and personal estate	14,685	0.5	13,485	0.5
Others	282	0.0	44	0.0
Guarantees	112,831	3.9	74,083	2.7
Unsecured loans	2,744,627	94.6	2,660,914	96.6
Others	27,407	0.9	2,582	0.1
Total loans	2,902,702	100.0	2,753,448	100.0
Subordinated loans	401,063	13.8	427,063	15.5

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 September 30, 2012	
	Carrying value	%	Carrying value	%
Foreign bonds	4,196,128	63.0	4,086,941	60.9
Foreign stocks	417,259	6.3	440,468	6.6
Cash, cash equivalents and other assets	56,263	0.8	148,026	2.2
Sub-total	4,669,650	70.1	4,675,436	69.7

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	%	Carrying value	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	205,672	3.1	300,672	4.5
Sub-total	205,672	3.1	300,672	4.5

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Carrying value	%	Carrying value	%
Loans to borrowers outside Japan	93,924	1.4	90,848	1.4
Foreign bonds and others	1,687,601	25.4	1,644,409	24.5
Sub-total	1,781,525	26.8	1,735,257	25.9

D. Total

(millions of yen)

Foreign investments	6,656,848	100.0	6,711,366	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 September 30, 2012	
	Carrying value	%	Carrying value	%
U.S. dollar	2,796,166	59.9	2,753,621	58.9
Euro	1,194,966	25.6	1,013,503	21.7
Australian dollar	280,113	6.0	310,295	6.6
British pound	207,755	4.4	236,972	5.1
Canadian dollar	31,916	0.7	66,323	1.4
Malaysian ringgit	9,657	0.2	35,740	0.8
Danish krone	13,050	0.3	34,569	0.7
Total (including others not listed above)	4,669,650	100.0	4,675,436	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 September 30, 2012								
North America	2,693,285	43.7	2,584,902	55.0	108,382	7.4	26,800	29.5
Europe	1,429,582	23.2	1,371,379	29.2	58,202	4.0	27,500	30.3
Oceania	394,630	6.4	253,098	5.4	141,532	9.6	15,000	16.5
Asia	130,597	2.1	49,907	1.1	80,689	5.5	-	-
Latin America	1,382,729	22.4	299,868	6.4	1,082,860	73.6	2,348	2.6
Middle East	-	-	-	-	-	-	-	-
Africa	16,699	0.3	16,542	0.4	156	0.0	-	-
International organizations	121,442	2.0	121,442	2.6	-	-	19,200	21.1
Total	6,168,967	100.0	4,697,142	100.0	1,471,824	100.0	90,848	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 September 30, 2012				
	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)	(508)	40,457	-	-	39,949
Hedge accounting not applied	439	(12,830)	(4,130)	(1,210)	(17,733)	242	484	(3,423)	(1,150)	(3,846)
Total	1,299	(151,013)	(4,130)	(1,210)	(155,055)	(266)	40,942	(3,423)	(1,150)	36,103

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 September 30, 2012: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 40,456 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 3,846 million yen), totaling gain of 36,610 million yen.

B. Fair value information on derivatives

(a) Interest-related transactions

(millions of yen)

	As of March 31, 2012					As of September 30, 2012				
	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
Exchange-traded transactions										
Interest rate futures										
Sold	-	-	-	-	-	24,920	-	(5)	(5)	-
Bought	74,748	-	3	3	-	24,920	-	1	1	-
Over-the-counter transactions										
Yen interest rate swaps										
Receipts fixed, payments floating	92,000	69,600	2,000	2,000	1,434	74,505	46,405	1,689	1,689	1,176
Receipts floating, payments fixed	327,500	327,500	(703)	(703)	(573)	329,500	329,500	(1,952)	(1,952)	(1,684)
Total				1,299	860				(266)	(508)

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
As of March 31, 2012							
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
Total	22,400	49,850	338,230	4,020	5,000	-	419,500
As of September 30, 2012							
Notional amount (receipts fixed, payments floating)	28,100	29,800	12,670	3,935	-	-	74,505
Average fixed rate (receipt)	1.14	1.59	1.52	1.52	-	-	1.41
Average floating rate (payment)	0.28	0.27	0.28	0.33	-	-	0.28
Notional amount (receipts floating, payments fixed)	-	2,500	320,000	-	7,000	-	329,500
Average fixed rate (payment)	-	0.51	0.52	-	1.05	-	0.53
Average floating rate (receipt)	-	0.34	0.44	-	0.33	-	0.44
Total	28,100	32,300	332,670	3,935	7,000	-	404,005

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2012				As of September 30, 2012			
	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied
Over-the-counter transactions								
Currency forward contracts								
Sold								
U.S. dollar	2,891,155	(150,658)	(150,658)	(138,246)	2,940,536	42,163	42,163	40,524
Euro	1,818,024	(96,735)	(96,735)	(88,623)	1,946,935	52,528	52,528	49,915
British pound	743,207	(40,770)	(40,770)	(37,535)	633,377	(6,009)	(6,009)	(5,590)
Australian dollar	140,751	(8,184)	(8,184)	(7,461)	158,159	(3,164)	(3,164)	(2,980)
Canadian dollar	130,365	(1,398)	(1,398)	(1,243)	89,093	545	545	732
Others	28,728	(781)	(781)	(763)	17,493	(77)	(77)	(59)
Others	30,077	(2,787)	(2,787)	(2,618)	95,477	(1,658)	(1,658)	(1,492)
Bought								
U.S. dollar	218,698	1,304	1,304	64	315,403	(1,222)	(1,222)	(68)
Euro	101,650	549	549	16	143,095	(665)	(665)	(84)
Australian dollar	55,705	1,004	1,004	58	97,863	(229)	(229)	15
Canadian dollar	32,424	(330)	(330)	-	18,922	(170)	(170)	-
British pound	16,770	0	0	-	10,899	(127)	(127)	-
Others	6,373	56	56	(10)	7,581	22	22	0
Others	5,772	24	24	-	37,041	(51)	(51)	-
Currency options								
Bought								
Put	110,876				-			
[1,674]		14	(1,659)	-	[-]	-	-	-
Euro	110,876				-			
[1,674]		14	(1,659)	-	[-]	-	-	-
Currency swaps								
U.S. dollar	-	-	-	-	1,571	0	0	0
U.S. dollar	-	-	-	-	1,571	0	0	0
Total			(151,013)	(138,182)			40,942	40,457

- 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 September 30, 2012			
	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied
Exchange-traded transactions								
Stock index options								
Bought								
Put	109,913 [4,202]	71	(4,130)	-	99,968 [3,473]	49	(3,423)	-
Total			(4,130)	-			(3,423)	-

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 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 September 30, 2012			
	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ contract value	Fair value	Gains (losses)	Hedge accounting applied
Exchange-traded transactions								
Yen bond futures								
Sold	3,560	10	10	-	17,406	(40)	(40)	-
Foreign currency-denominated bond futures								
Sold	-	-	-	-	77,271	(591)	(591)	-
Bought	-	-	-	-	13,236	63	63	-
Over-the-counter transactions								
Bond OTC options								
Sold								
Call	3,010 [3]	4	(0)	-	251,174 [1,857]	933	923	-
Put	20,007 [41]	62	(20)	-	47,281 [94]	9	85	-
Bought								
Call	20,007 [21]	8	(12)	-	47,281 [78]	76	(2)	-
Put	102,993 [1,192]	5	(1,187)	-	351,098 [3,762]	2,174	(1,588)	-
Total			(1,210)	-			(1,150)	-

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 Securities Underlying Individual Variable Insurance

(1) Valuation Gains and Losses on Trading Securities

(millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	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	39,885	2,491	38,144	(1,959)

Note: "Valuation gains (losses) included in the statement of earnings" include reversal gains (losses) at the beginning of the period.

(2) Fair Value Information on Money Held in Trust

The Company held no balance as of March 31, 2012 or September 30, 2012.

(3) Fair Value Information on Derivative Transactions (sum of the hedge-accounting-applied and not-applied)

A. Gains and losses on derivatives

(millions of yen)

	As of March 31, 2012					As of September 30, 2012				
	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	-	3	-	-	3
Total	-	0	-	-	0	-	3	-	-	3

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

B. Fair value information on derivatives

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2012				As of September 30, 2012			
	Notional amount/ Contract Value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ Contract value	Fair value	Gains (losses)	Hedge accounting applied
Over-the-counter transactions								
Currency forward contracts								
Sold								
U.S. dollar	220	(0)	(0)	-	398	3	3	-
Euro	19	(0)	(0)	-	77	(0)	(0)	-
British pound	56	(1)	(1)	-	49	0	0	-
Others	5	(0)	(0)	-	1	(0)	(0)	-
Bought	301	2	2	-	288	(0)	(0)	-
U.S. dollar	111	(0)	(0)	-	190	(1)	(1)	-
British pound	9	0	0	-	9	0	0	-
Euro	90	1	1	-	-	-	-	-
Others	90	1	1	-	87	1	1	-
Total			0	-			3	-

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 September 30, 2012. 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 Securities Underlying Individual Variable Annuities

(1) Valuation Gains and Losses on Trading Securities

(millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	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	139,446	4,548	123,914	(6,994)

Note: Valuation gains (losses) included in the statement of earnings include reversal gains (losses) at the beginning of the period.

(2) Fair Value Information on Money Held in Trust

The Company held no balance as of March 31, 2012 or September 30, 2012.

(3) Fair Value Information on Derivative Transactions (sum of the hedge-accounting-applied and not-applied)

A. Gains and losses on derivatives

(millions of yen)

	As of March 31, 2012					As of September 30, 2012				
	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)
Total	-	(0)	-	-	(0)	-	(0)	-	-	(0)

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

B. Fair value information on derivatives

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2012				As of September 30, 2012			
	Notional amount/ Contract value	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ Contract value	Fair value	Gains (losses)	Hedge accounting applied
Over-the-counter transactions								
Currency forward contracts								
Sold								
British pound	14	0	0	-	9	(0)	(0)	-
U.S. dollar	-	-	-	-	9	(0)	(0)	-
Bought								
U.S. dollar	14	0	0	-	-	-	-	-
U.S. dollar	15	(0)	(0)	-	8	(0)	(0)	-
U.S. dollar	15	(0)	(0)	-	8	(0)	(0)	-
Total			(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 September 30, 2012. 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 September 30, 2012	
	Carrying value	%	Carrying value	%
Cash, deposits, and call loans	499,298	1.6	571,375	1.8
Securities repurchased under resale agreements	-	-	-	-
Deposit paid for securities borrowing transactions	-	-	-	-
Monetary claims bought	294,324	0.9	292,472	0.9
Trading account securities	-	-	-	-
Money held in trust	20,672	0.1	18,517	0.1
Securities	25,333,423	80.5	25,390,606	80.4
Domestic bonds	15,853,161	50.4	16,367,411	51.8
Domestic stocks	2,549,923	8.1	2,262,157	7.2
Foreign securities	6,614,982	21.0	6,462,970	20.5
Foreign bonds	4,922,982	15.6	4,826,420	15.3
Foreign stocks and other securities	1,692,000	5.4	1,636,550	5.2
Other securities	315,355	1.0	298,066	0.9
Loans	3,412,529	10.8	3,250,883	10.3
Policy loans	509,826	1.6	497,435	1.6
Ordinary loans	2,902,702	9.2	2,753,448	8.7
Real estate	1,249,101	4.0	1,223,036	3.9
Deferred tax assets	282,638	0.9	341,849	1.1
Others	380,621	1.2	482,326	1.5
Reserve for possible loan losses	(10,670)	(0.0)	(2,552)	(0.0)
Total	31,461,940	100.0	31,568,514	100.0
Foreign currency-denominated assets	4,984,071	15.8	4,964,672	15.7

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

(2) Changes (Increase/Decrease) in Assets

(millions of yen)

	Six months ended September 30, 2011	Six months ended September 30, 2012
Cash, deposits, and call loans	29,591	72,076
Securities repurchased under resale agreements	-	-
Deposit paid for securities borrowing transactions	-	-
Monetary claims bought	314	(1,851)
Trading account securities	-	-
Money held in trust	(2,682)	(2,155)
Securities	67,921	57,182
Domestic bonds	1,600,194	514,250
Domestic stocks	(315,683)	(287,766)
Foreign securities	(1,173,347)	(152,012)
Foreign bonds	(1,126,488)	(96,562)
Foreign stocks and other securities	(46,858)	(55,450)
Other securities	(43,242)	(17,289)
Loans	(172,816)	(161,645)
Policy loans	(8,896)	(12,391)
Ordinary loans	(163,920)	(149,253)
Real estate	(34,441)	(26,064)
Deferred tax assets	9,918	59,210
Others	132,101	101,704
Reserve for possible loan losses	1,490	8,117
Total	31,397	106,574
Foreign currency-denominated assets	(1,014,128)	(19,399)

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

(millions of yen)

	As of March 31, 2012		As of September 30, 2012	
	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	963,317	(42,463)
General account	20,672	358	18,517	275
Separate account	1,018,724	40,889	944,800	(42,739)

Note: 1. The table above includes money held in trust classified as trading securities.

2. "Valuation gains (losses) included in statement of earnings" includes reversal gains (losses) at the beginning of the fiscal year.

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

(millions of yen)

	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 September 30, 2012					
Bonds held to maturity	133,772	139,083	5,311	5,311	-
Domestic bonds	94,828	98,206	3,378	3,378	-
Foreign bonds	38,944	40,877	1,932	1,932	-
Policy-reserve-matching bonds	9,451,315	10,075,753	624,437	625,697	1,259
Domestic bonds	9,451,315	10,075,753	624,437	625,697	1,259
Stocks of subsidiaries and affiliates	2,078	2,094	16	16	-
Securities available for sale	13,245,679	13,793,422	547,743	888,949	341,206
Domestic bonds	6,205,219	6,518,598	313,379	320,184	6,805
Domestic stocks	1,608,737	1,714,173	105,436	317,811	212,375
Foreign securities	5,014,880	5,132,145	117,264	225,276	108,011
Foreign bonds	4,510,047	4,658,197	148,149	206,866	58,716
Foreign stocks and other securities	504,832	473,947	(30,885)	18,409	49,294
Other securities	104,964	96,031	(8,933)	4,994	13,928
Monetary claims bought	271,876	292,472	20,596	20,681	85
Certificates of deposit	40,000	40,000	0	0	-
Others	-	-	-	-	-
Total	22,832,846	24,010,354	1,177,508	1,519,974	342,465
Domestic bonds	15,751,363	16,692,559	941,195	949,260	8,065
Domestic stocks	1,608,737	1,714,173	105,436	317,811	212,375
Foreign securities	5,053,824	5,173,022	119,197	227,209	108,011
Foreign bonds	4,548,992	4,699,075	150,082	208,799	58,716
Foreign stocks and other securities	504,832	473,947	(30,885)	18,409	49,294
Other securities	107,042	98,125	(8,917)	5,010	13,928
Monetary claims bought	271,876	292,472	20,596	20,681	85
Certificates of deposit	40,000	40,000	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 September 30, 2012
Bonds held to maturity	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries and affiliates	338,206	338,415
Unlisted domestic stocks (except over-the-counter stocks)	182,680	182,680
Unlisted foreign stocks (except over-the-counter stocks)	148,716	147,618
Others	6,809	8,115
Securities available for sale	1,133,357	1,059,428
Unlisted domestic stocks (except over-the-counter stocks)	129,619	127,929
Unlisted foreign stocks (except over-the-counter stocks)	905,550	833,933
Unlisted foreign bonds	0	0
Others	98,188	97,565
Total	1,471,564	1,397,843

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 loss of 10,618 million yen as of September 30, 2012.

(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
As of September 30, 2012	18,517	18,517	275	6,128	5,852

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 September 30, 2012	
	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	18,517	275

Note: "Valuation gains (losses) included in the statement of earnings" includes reversal gains (losses) at the beginning of the fiscal year.

* 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 September 30, 2012.

(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 six months ended September 30, 2012 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 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 six months ended September 30, 2012:

- interest rate swap transactions used for hedging loans and loans payable 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 as underlying assets;
- foreign currency forward contracts used for hedging foreign currency-denominated term deposits as underlying assets; and
- currency swaps used for hedging foreign currency-denominated bonds payable 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 September 30, 2012:

(billions of yen)

	As of March 31, 2012		As of September 30, 2012	
	Notional amount/ Contract value	Credit risk amount	Notional amount/ Contract value	Credit risk amount
Interest rate swaps	419.5	4.0	404.0	3.6
Foreign currency forward contracts	3,359.5	36.5	3,594.3	72.2
Currency options	110.8	1.0	-	-
Currency swaps	107.5	16.4	109.1	3.2
Bond forward contracts	-	-	-	-
Bond options	146.0	0.0	696.8	3.1
Total	4,143.4	58.1	4,804.2	82.3

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 September 30, 2012				
	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)	(508)	40,457	-	-	39,949
Hedge accounting not applied	439	(12,917)	(4,065)	(1,210)	(17,754)	242	494	(3,463)	(1,150)	(3,877)
Total	1,299	(151,100)	(4,065)	(1,210)	(155,076)	(266)	40,951	(3,463)	(1,150)	36,071

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 September 30, 2012: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 40,456 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 3,877 million yen), totaling gain of 36,579 million yen.

B. Hedge accounting not applied

(a) Interest-related transactions

(millions of yen)

	As of March 31, 2012				As of September 30, 2012			
	Notional amount/ contract value	Over 1 Year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 Year	Fair value	Gains (losses)
Exchange-traded transactions								
Interest rate futures								
Sold	-	-	-	-	24,920	-	(5)	(5)
Bought	74,748	-	3	3	24,920	-	1	1
Over-the-counter transactions								
Yen interest rate swaps								
Receipts fixed, payments floating	21,800	17,500	566	566	19,805	15,805	513	513
Receipts floating, payments fixed	7,500	7,500	(129)	(129)	9,500	9,500	(267)	(267)
Total				439				242

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
As of March 31, 2012							
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
Total	4,300	6,750	12,230	1,020	5,000	-	29,300
As of September 30, 2012							
Notional amount (receipts fixed, payments floating)	4,000	6,200	8,670	935	-	-	19,805
Average fixed rate (receipt)	1.33	1.42	1.36	1.23	-	-	1.37
Average floating rate (payment)	0.25	0.27	0.25	0.33	-	-	0.26
Notional amount (receipts floating, payments fixed)	-	2,500	-	-	7,000	-	9,500
Average fixed rate (payment)	-	0.51	-	-	1.05	-	0.91
Average floating rate (receipt)	-	0.34	-	-	0.33	-	0.33
Total	4,000	8,700	8,670	935	7,000	-	29,305

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2012			As of September 30, 2012		
	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)	499,638	1,656	1,656
Euro	229,090	(8,177)	(8,177)	307,212	2,718	2,718
Australian dollar	79,507	(3,325)	(3,325)	80,795	(499)	(499)
British pound	33,555	(151)	(151)	30,944	(187)	(187)
Canadian dollar	12,241	(778)	(778)	17,212	(187)	(187)
Others	17,452	(20)	(20)	5,562	(16)	(16)
Others	6,733	(172)	(172)	57,910	(170)	(170)
Bought						
U.S. dollar	228,857	1,367	1,367	321,198	(1,162)	(1,162)
Euro	107,814	545	545	146,535	(637)	(637)
Australian dollar	57,744	1,017	1,017	97,678	(234)	(234)
Canadian dollar	32,481	(331)	(331)	18,935	(170)	(170)
British pound	16,823	(0)	(0)	10,919	(127)	(127)
Others	5,902	84	84	8,112	25	25
Others	8,090	50	50	39,016	(19)	(19)
Currency options						
Bought						
Put	110,876			-		
Euro	[1,674]	14	(1,659)	[-]	-	-
Euro	110,876			-		
Euro	[1,674]	14	(1,659)	[-]	-	-
Total			(12,917)			494

- 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 September 30, 2012		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Bought	4,100	56	56	10,567	60	60
Foreign currency-denominated stock index futures						
Bought	3,896	9	9	4,844	(100)	(100)
Stock index options						
Bought	109,913			99,968		
Put	[4,202]	71	(4,130)	[3,473]	49	(3,423)
Total			(4,065)			(3,463)

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 September 30, 2012		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	3,560	10	10	17,406	(40)	(40)
Foreign currency-denominated bond futures						
Sold	-	-	-	77,271	(591)	(591)
Bought	-	-	-	13,236	63	63
Over-the-counter transactions						
Bond OTC options						
Sold						
Call	3,010			251,174		
	[3]	4	(0)	[1,857]	933	923
Put	20,007			47,281		
	[41]	62	(20)	[94]	9	85
Bought						
Call	20,007			47,281		
	[21]	8	(12)	[78]	76	(2)
Put	102,993			351,098		
	[1,192]	5	(1,187)	[3,762]	2,174	(1,588)
Total			(1,210)			(1,150)

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 September 30, 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	(1,684)	(1,684)
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	loans	54,700	30,600	1,176	1,176
Total						(508)

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 September 30, 2012							
Notional amount (receipts fixed, payments floating)	24,100	23,600	4,000	3,000	-	-	54,700
Average fixed rate (receipt)	1.11	1.64	1.85	1.62	-	-	1.42
Average floating rate (payment)	0.28	0.26	0.33	0.33	-	-	0.28
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	24,100	23,600	324,000	3,000	-	-	374,700

(b) Currency-related transactions

(i) As of March 31, 2012

(millions of yen)

Type of hedge accounting	Type	Hedged item	Contract value		Fair value	Gains (losses)
				with maturity of more than one year		
Deferral hedge	Currency swaps	Foreign currency-denominated bonds	-	-	-	-
	U.S. dollar		-	-	-	-
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	2,539,107	-	(138,246)	(138,246)
	Sold					
	U.S. dollar		1,604,010	-	(88,623)	(88,623)
	Euro		671,205	-	(37,535)	(37,535)
	British pound		131,637	-	(7,461)	(7,461)
	Australian dollar		96,993	-	(1,243)	(1,243)
	Canadian dollar		11,649	-	(763)	(763)
	Others		23,610	-	(2,618)	(2,618)
	Bought					
	U.S. dollar		7,761	-	64	64
Euro	3,134	-	16	16		
British pound	3,058	-	58	58		
			1,568	-	(10)	(10)
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits	205,203	-	-	-
	Sold					
	Australian dollar		135,212	-	-	-
	U.S. dollar		69,990	-	-	-
	Currency swaps	Foreign currency-denominated bonds payable	107,562	107,562	-	-
	U.S. dollar		107,562	107,562	-	-
Total						(138,182)

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.

(ii) As of September 30, 2012

(millions of yen)

Type of hedge accounting	Type	Hedged item	Contract value		Fair value	Gains (losses)
				with maturity of more than one year		
Deferral hedge	Currency swaps	Foreign currency-denominated bonds	1,571	1,571	0	0
	U.S. dollar		1,571	1,571	0	0
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds	2,467,697	-	40,524	40,524
	Sold					
	U.S. dollar		1,655,726	-	49,915	49,915
	Euro		559,899	-	(5,590)	(5,590)
	British pound		143,356	-	(2,980)	(2,980)
	Australian dollar		58,389	-	732	732
	Canadian dollar		12,358	-	(59)	(59)
	Others		37,966	-	(1,492)	(1,492)
	Bought					
	U.S. dollar		5,689	-	(68)	(68)
Euro	4,433	-	(84)	(84)		
British pound	1,231	-	15	15		
			25	-	0	0
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits	300,095	-	-	-
	Sold					
	Australian dollar		210,122	-	-	-
	U.S. dollar		89,972	-	-	-
	Currency swaps	Foreign currency-denominated bonds payable	107,562	107,562	-	-
	U.S. dollar		107,562	107,562	-	-
Total						40,457

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 and currency swaps is shown in "Gains (losses)", except for those to which Note 2 is applied.

The Company held no stock-related or bond-related derivative instruments as of March 31, 2012 or September 30, 2012. Therefore no information for (c) stock-related or (d) bond-related is provided in the report.

IV. Reserves for Possible Loan Losses

(millions of yen)

	As of March 31, 2012	As of September 30, 2012	Change
(1) Total of reserves for possible loan losses			
(a) general reserve	2,411	1,372	(1,038)
(b) specific reserve	8,258	1,180	(7,078)
(c) specific reserve for loans to refinancing countries	-	-	-
(2) Specific reserve			
(a) provision for the year	8,269	1,190	(7,078)
(b) reversal for the year [excludes reversal due to write-offs]	8,360	2,650	(5,709)
(c) net amount of provision	(90)	(1,459)	(1,369)
(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	6	(51)

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 September 30, 2012: 110 million yen