

Supplementary Materials for the Fiscal Year Ended March 31, 2009

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I. General Account Assets

1. Trading Account Securities (General Account)

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

(millions of yen)

	As of March 31, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
National government bonds	46,663	100.0	52,597	100.0
Local government bonds	-	-	-	-
Public entity bonds	-	-	-	-
Total	46,663	100.0	52,597	100.0

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

(millions of yen)

	Year ended March 31, 2008	Year ended March 31, 2009
National government bonds	1,893,400	1,221,200
Local government bonds	-	-
Public entity bonds	-	-
Total	1,893,400	1,221,200

2. Securities (General Account)

(1) Breakdown of Securities (General Account)

(millions of yen)

	As of March 31, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
National government bonds	8,963,481	39.1	9,859,150	45.7
Local government bonds	444,663	1.9	338,276	1.6
Corporate bonds	2,778,615	12.1	2,422,804	11.2
Public entity bonds	1,117,043	4.9	936,328	4.3
Domestic stocks	4,508,764	19.7	2,846,053	13.2
Foreign securities	5,925,778	25.9	5,908,767	27.4
Foreign bonds	4,540,667	19.8	4,459,828	20.7
Foreign stocks and other securities	1,385,111	6.0	1,448,938	6.7
Other securities	298,525	1.3	213,921	1.0
Total	22,919,828	100.0	21,588,974	100.0

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

(millions of yen)

	As of March 31, 2008	As of March 31, 2009
	Carrying value	Carrying value
Hokkaido	12,498	8,293
Tohoku	385	203
Kanto	202,509	141,445
Chubu	43,898	35,565
Kinki	53,459	36,048
Chugoku	4,693	5,142
Shikoku	3,501	2,332
Kyushu	32,833	22,610
Others	90,883	86,633
Total	444,663	338,276

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, 2008							
National government bonds	247,324	457,185	430,969	654,363	1,701,676	5,471,961	8,963,481
Local government bonds	25,093	70,512	51,255	202,686	65,793	29,322	444,663
Corporate bonds	177,675	277,383	497,364	681,718	846,243	298,229	2,778,615
Domestic stocks	-	-	-	-	-	4,508,764	4,508,764
Foreign securities	295,670	919,751	640,203	526,976	825,653	2,717,522	5,925,778
Foreign bonds	295,670	919,751	640,203	526,976	825,653	1,332,411	4,540,667
Foreign stocks and other securities	-	-	-	-	-	1,385,111	1,385,111
Other securities	2,265	11,014	108,042	1,064	6,652	169,486	298,525
Total	748,029	1,735,848	1,727,835	2,066,809	3,446,018	13,195,285	22,919,828
As of March 31, 2009							
National government bonds	285,976	150,594	1,142,753	325,772	1,405,461	6,548,592	9,859,150
Local government bonds	23,592	38,794	94,392	124,892	25,537	31,065	338,276
Corporate bonds	144,336	298,234	509,247	546,928	642,537	281,519	2,422,804
Domestic stocks	-	-	-	-	-	2,846,053	2,846,053
Foreign securities	135,985	645,562	952,419	261,937	765,368	3,147,494	5,908,767
Foreign bonds	135,985	645,562	952,419	261,937	765,368	1,698,555	4,459,828
Foreign stocks and other securities	-	-	-	-	-	1,448,938	1,448,938
Other securities	4,497	6,246	50,114	5,142	4,615	143,303	213,921
Total	594,388	1,139,432	2,748,928	1,264,674	2,843,521	12,998,029	21,588,974

(4) Domestic Stocks by Industry (General Account)

(millions of yen)

	As of March 31, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
Forestry and fisheries	514	0.0	413	0.0
Mining	444	0.0	373	0.0
Construction	63,579	1.4	50,608	1.8
Manufacturing industries				
Food products	141,518	3.1	88,647	3.1
Textiles and clothing	37,711	0.8	25,574	0.9
Pulp and paper	7,489	0.2	7,291	0.3
Chemicals	191,549	4.2	107,489	3.8
Medical supplies	182,490	4.0	84,672	3.0
Oil and coal products	11,436	0.3	10,084	0.4
Rubber products	16,892	0.4	15,344	0.5
Glass and stone products	109,519	2.4	71,182	2.5
Steel	139,755	3.1	71,006	2.5
Non-steel metals	25,882	0.6	14,102	0.5
Metal products	30,761	0.7	23,228	0.8
Machinery	173,984	3.9	95,890	3.4
Electric appliances	915,128	20.3	440,374	15.5
Transportation vehicles	435,241	9.7	181,402	6.4
Precision instruments	125,551	2.8	61,912	2.2
Others	103,519	2.3	54,151	1.9
Electric and gas utilities	328,622	7.3	287,913	10.1
Transportation and communications industries				
Ground transportation	260,490	5.8	194,579	6.8
Water transportation	2,420	0.1	1,274	0.0
Air transportation	4,492	0.1	2,838	0.1
Warehouses	6,464	0.1	5,227	0.2
Telecommunications	66,964	1.5	47,955	1.7
Commerce				
Wholesale	139,222	3.1	68,361	2.4
Retail	122,678	2.7	99,712	3.5
Financial industries				
Banks	611,551	13.6	464,124	16.3
Security and trading companies	38,598	0.9	20,588	0.7
Insurance	93,745	2.1	169,886	6.0
Other	26,539	0.6	14,435	0.5
Real estate	36,470	0.8	20,612	0.7
Service	57,527	1.3	44,790	1.6
Total	4,508,764	100.0	2,846,053	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, 2008	As of March 31, 2009
Policy loans	629,534	604,706
Premium loans	94,376	86,356
Policyholder loans	535,157	518,349
Ordinary loans	4,017,665	3,643,732
[Loans to non-residents]	[225,421]	[181,772]
Loans to corporations	3,444,447	3,139,885
[Loans to domestic corporations]	[3,365,039]	[3,075,087]
Loans to national government, government-related organizations and international organizations	155,243	111,134
Loans to local governments and public entities	383,188	360,031
Mortgage loans	34,133	32,400
[Trust loans]	[25,805]	[25,562]
Consumer loans	124	82
Others	527	199
Total loans	4,647,199	4,248,438

(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, 2008							
Floating-rate loans	46,155	86,581	72,817	68,114	59,159	32,037	364,867
Fixed-rate loans	374,521	641,682	616,945	666,993	723,757	628,897	3,652,797
Total	420,677	728,264	689,763	735,108	782,917	660,934	4,017,665
As of March 31, 2009							
Floating-rate loans	55,981	65,311	77,351	40,262	38,191	29,502	306,600
Fixed-rate loans	263,300	558,985	619,462	561,593	722,878	610,911	3,337,132
Total	319,282	624,296	696,813	601,855	761,069	640,414	3,643,732

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

(millions of yen except number of borrowers)

		As of March 31, 2008		As of March 31, 2009	
			%		%
Large corporations	Number of borrowers	676	45.2	562	47.3
	Amount of loans	2,707,661	80.5	2,561,594	83.3
Medium-sized corporations	Number of borrowers	119	7.9	86	7.2
	Amount of loans	78,185	2.3	19,051	0.6
Small-sized corporations	Number of borrowers	702	46.9	539	45.4
	Amount of loans	579,192	17.2	494,441	16.1
Total	Number of borrowers	1,497	100.0	1,187	100.0
	Amount of loans	3,365,039	100.0	3,075,087	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, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
Domestic				
Manufacturing industries	670,370	16.7	595,586	16.3
Food products	61,747	1.5	50,045	1.4
Textiles and clothing	14,397	0.4	13,829	0.4
Wood and wood products	2,936	0.1	2,475	0.1
Pulp and paper	65,693	1.6	54,995	1.5
Printing	13,047	0.3	11,507	0.3
Chemicals	83,301	2.1	73,260	2.0
Oil and coal products	35,542	0.9	26,324	0.7
Glass and stone products	21,937	0.5	16,079	0.4
Steel	55,034	1.4	61,748	1.7
Non-steel metals	22,741	0.6	17,423	0.5
Metal products	4,895	0.1	2,951	0.1
Machinery	96,903	2.4	88,635	2.4
Electric appliances	103,243	2.6	94,452	2.6
Transportation vehicles	57,151	1.4	55,319	1.5
Precision instruments	12,667	0.3	11,034	0.3
Other manufactured goods	19,130	0.5	15,504	0.4
Farming	185	0.0	67	0.0
Forestry	-	-	-	-
Fisheries	-	-	-	-
Mining	700	0.0	500	0.0
Construction	20,595	0.5	18,022	0.5
Electric, gas, steam, water utilities	453,209	11.3	400,235	11.0
Telecommunications	98,477	2.5	73,650	2.0
Transportation	283,607	7.1	268,769	7.4
Wholesale	521,717	13.0	529,864	14.5
Retail	50,586	1.3	42,972	1.2
Financial and insurance	1,123,710	28.0	1,011,177	27.8
Real estate	259,857	6.5	238,821	6.6
Service	247,888	6.2	225,005	6.2
Local public entities	26,212	0.7	24,002	0.7
Individuals	34,258	0.9	32,482	0.9
Others	866	0.0	800	0.0
Total domestic	3,792,243	94.4	3,461,960	95.0
Foreign				
Governments	146,013	3.6	116,974	3.2
Financial institutions	17,000	0.4	13,000	0.4
Commercial and industrial	62,408	1.6	51,798	1.4
Total foreign	225,421	5.6	181,772	5.0
Total	4,017,665	100.0	3,643,732	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, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
Hokkaido	34,168	0.9	45,187	1.3
Tohoku	41,357	1.1	34,591	1.0
Kanto	2,829,941	75.3	2,622,852	76.5
Chubu	238,032	6.3	209,269	6.1
Kinki	434,005	11.5	365,305	10.7
Chugoku	59,107	1.6	48,363	1.4
Shikoku	30,233	0.8	24,623	0.7
Kyushu	91,454	2.4	79,525	2.3
Total	3,758,300	100.0	3,429,719	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, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
Secured loans	45,886	1.1	38,468	1.1
Stocks and other securities	9,552	0.2	5,364	0.1
Real and personal estate	33,145	0.8	31,135	0.9
Others	3,188	0.1	1,969	0.1
Guarantees	192,475	4.8	186,633	5.1
Unsecured loans	3,745,360	93.2	3,386,389	92.9
Others	33,942	0.8	32,240	0.9
Total loans	4,017,665	100.0	3,643,732	100.0
Subordinated loans	497,563	12.4	481,563	13.2

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, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
Foreign bonds	4,195,334	64.0	4,075,617	65.0
Foreign stocks	440,073	6.7	254,844	4.1
Cash, cash equivalents and other assets	305,395	4.7	73,666	1.2
Sub-total	4,940,802	75.4	4,404,129	70.3

B. Assets swapped into yen (millions of yen)

	As of March 31, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	95,566	1.5	101,013	1.6
Sub-total	95,566	1.5	101,013	1.6

C. Assets denominated in yen (millions of yen)

	As of March 31, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
Loans to borrowers outside Japan	225,421	3.4	181,772	2.9
Foreign bonds and others	1,294,704	19.7	1,581,483	25.2
Sub-total	1,520,126	23.2	1,763,256	28.1

D. Total (millions of yen)

Foreign investments	6,556,494	100.0	6,268,399	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, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
U.S. dollar	2,527,283	51.2	2,408,564	54.7
Euro	1,738,236	35.2	1,575,946	35.8
British pound	399,122	8.1	210,129	4.8
Australian dollar	39,062	0.8	57,090	1.3
Canadian dollar	76,262	1.5	39,790	0.9
Chinese yuan	35,073	0.7	36,351	0.8
Taiwan dollar	24,289	0.5	31,085	0.7
Total (including others not listed above)	4,940,802	100.0	4,404,129	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, 2008								
North America	2,446,232	41.3	2,362,093	52.0	84,138	6.1	47,550	21.1
Europe	1,810,519	30.6	1,720,175	37.9	90,343	6.5	95,917	42.6
Oceania	14,184	0.2	10,802	0.2	3,382	0.2	10,000	4.4
Asia	113,184	1.9	10,643	0.2	102,541	7.4	6,446	2.9
Latin America	1,319,001	22.3	214,297	4.7	1,104,704	79.8	5,757	2.6
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	222,654	3.8	222,654	4.9	-	-	59,750	26.5
Total	5,925,778	100.0	4,540,667	100.0	1,385,111	100.0	225,421	100.0
As of March 31, 2009								
North America	2,500,556	42.3	2,471,281	55.4	29,275	2.0	40,887	22.5
Europe	1,701,799	28.8	1,665,328	37.3	36,471	2.5	70,811	39.0
Oceania	34,052	0.6	17,754	0.4	16,297	1.1	10,000	5.5
Asia	86,453	1.5	6,838	0.2	79,615	5.5	3,813	2.1
Latin America	1,450,596	24.5	163,319	3.7	1,287,277	88.8	4,810	2.6
Middle East	-	-	-	-	-	-	-	-
Africa	2	0.0	-	-	2	0.0	-	-
International organizations	135,305	2.3	135,305	3.0	-	-	51,450	28.3
Total	5,908,767	100.0	4,459,828	100.0	1,448,938	100.0	181,772	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, 2008						As of March 31, 2009					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	1,307	20,348	-	-	-	21,655	1,459	(190,886)	-	-	-	(189,427)
Hedge accounting not applied	39	2,594	-	259	(2)	2,890	18	(10,214)	(4,362)	192	-	(14,365)
Total	1,347	22,942	-	259	(2)	24,546	1,477	(201,100)	(4,362)	192	-	(203,792)

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

Year ended March 31, 2008: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 20,348 million yen) and gains/losses from derivatives with hedge accounting not applied (gain of 2,890 million yen), totalling gain of 23,238 million yen

Year ended March 31, 2009: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 190,886 million yen) and gains/losses from derivatives with hedge accounting not applied (loss of 14,365 million yen), totalling loss of 205,251 million yen

B. Fair value information on derivatives

(a) Interest-related transactions

(millions of yen)

	As of March 31, 2008					As of March 31, 2009				
	Notional amount/		Fair value	Gains (losses)		Notional amount/		Fair value	Gains (losses)	
	Contract value	Over 1 Year			Hedge accounting applied	Contract value	Over 1 Year			Hedge accounting applied
Exchange-traded transactions										
Foreign interest rate futures Sold	-	-	-	-	-	22,367	-	22,368	-	-
Over-the-counter transactions										
Yen interest rate swaps Receipts fixed, payments floating	236,870	200,910	1,401	1,401	1,307	178,764	131,924	2,091	2,091	2,055
Receipts floating, payments fixed	25,000	25,000	(53)	(53)	-	198,000	183,000	(615)	(615)	(596)
Total				1,347	1,307				1,477	1,459

Note: Differences between contract value and fair value for futures, and fair value for swap transactions, 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, 2008							
Notional amount (receipts fixed, payments floating)	35,960	91,180	41,000	49,900	18,830	-	236,870
Average fixed rate (receipt)	0.71	0.90	1.23	1.34	1.54	-	1.07
Average floating rate (payment)	0.97	1.01	0.97	0.95	0.96	-	0.98
Notional amount (receipts floating, payments fixed)	-	25,000	-	-	-	-	25,000
Average fixed rate (payment)	-	1.07	-	-	-	-	1.07
Average floating rate (receipt)	-	0.98	-	-	-	-	0.98
Total	35,960	116,180	41,000	49,900	18,830	-	261,870
As of March 31, 2009							
Notional amount (receipts fixed, payments floating)	46,840	37,692	58,300	26,090	9,842	-	178,764
Average fixed rate (receipt)	0.86	1.06	1.22	1.56	1.65	-	1.16
Average floating rate (payment)	0.78	0.90	0.78	0.79	0.93	-	0.81
Notional amount (receipts floating, payments fixed)	15,000	-	183,000	-	-	-	198,000
Average fixed rate (payment)	1.08	-	1.12	-	-	-	1.12
Average floating rate (receipt)	0.82	-	0.75	-	-	-	0.75
Total	61,840	37,692	241,300	26,090	9,842	-	376,764

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2008				As of March 31, 2009			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Currency forward contracts								
Sold	2,349,061	2,330,640	18,421	20,337	2,433,432	2,633,422	(199,989)	(191,340)
U.S. dollar	1,172,217	1,158,003	14,213	12,099	1,440,280	1,536,558	(96,277)	(90,137)
Euro	887,378	892,435	(5,057)	(1,177)	801,859	888,498	(86,639)	(84,845)
British pound	221,400	214,152	7,247	7,555	132,412	142,310	(9,898)	(9,549)
Canadian dollar	34,421	32,369	2,051	1,930	20,751	22,109	(1,357)	(1,260)
Australian dollar	11,986	11,719	267	210	19,005	22,517	(3,511)	(3,326)
Swedish krona	18,284	18,567	(283)	(279)	9,279	10,342	(1,062)	(1,037)
Danish krone	24	24	(0)	-	6,994	7,756	(762)	(735)
Norwegian krone	45	45	(0)	-	2,845	3,324	(479)	(448)
Swiss franc	287	288	(0)	-	3	3	0	-
Hong Kong dollar	3,015	3,032	(17)	-	-	-	-	-
Bought	316,060	320,582	4,521	10	80,872	86,122	5,249	453
U.S. dollar	136,260	136,726	465	7	41,280	42,678	1,397	106
Euro	135,870	139,953	4,083	2	32,127	35,391	3,264	175
British pound	31,384	31,808	424	-	6,538	7,066	527	172
Australian dollar	6,083	6,137	53	-	306	335	28	-
Swedish krona	66	67	1	-	260	282	21	-
Hong Kong dollar	167	171	4	-	192	193	1	-
Danish krone	-	-	-	-	70	78	8	-
Canadian dollar	-	-	-	-	59	59	(0)	-
Norwegian krone	-	-	-	-	25	26	0	-
Indian rupee	-	-	-	-	11	11	0	-
Chinese yuan	6,227	5,716	(511)	-	-	-	-	-
Currency options								
Bought								
Put	-	-	-	-	162,909	-	-	-
U.S. dollar	[-]	-	-	-	[6,510]	150	(6360)	-
Euro	-	-	-	-	80,960	-	-	-
Taiwan dollar	[-]	-	-	-	[2,784]	19	(2765)	-
	-	-	-	-	67,411	-	-	-
	[-]	-	-	-	[3,033]	123	(2910)	-
	-	-	-	-	14,537	-	-	-
	[-]	-	-	-	[691]	7	(684)	-
Total			22,942	20,348			(201,100)	(190,886)

- 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 year 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. Differences between contract value and 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)'.
5. 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, 2008				As of March 31, 2009			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Exchange-traded transactions								
Stock index options								
Bought								
Put	-	-	-	-	55,992	1,254	(4,362)	-
	[-]				[5,161]			
Total							(4,362)	-

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, 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, 2008				As of March 31, 2009			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Exchange-traded transactions								
Yen bond futures								
Sold	54,079	54,100	(20)	-	28,506	28,320	185	-
Bought	7,900	8,009	109	-	8,173	8,150	(23)	-
Foreign currency-denominated bond futures								
Sold	73,226	73,779	(553)	-	-	-	-	-
Bought	119,831	120,745	914	-	-	-	-	-
Yen bond future options								
Bought								
Call	-	-	-	-	4,175	7	0	-
	[-]				[7]			
Over-the-counter transactions								
Foreign currency-denominated bond forward contracts								
Sold	19,579	19,903	(324)	-	-	-	-	-
Bought	41,547	41,721	174	-	-	-	-	-
Bond OTC options								
Sold								
Call	26,776				7,317			
	[52]	65	(13)	-	[24]	10	13	-
Put	32,499				16,086			
	[112]	106	5	-	[38]	27	10	-
Bought								
Call	32,499				16,086			
	[99]	78	(21)	-	[22]	11	(11)	-
Put	26,776				7,317			
	[58]	47	(11)	-	[30]	47	16	-
Total			259	-			192	-

Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Differences between contract value and fair value for futures and forward contracts, 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.

(e) Others

(millions of yen)

	As of March 31, 2008				As of March 31, 2009			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Credit default swap								
Protection sold	4,000	4,000	(51)	(51)	-	-	-	-
Protection bought	2,000	2,000	48	48	-	-	-	-
Total				(2)				-

Note: Fair value of the transaction is shown in 'Gains (losses)'.

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

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

A. Gains and losses on derivatives

(millions of yen)

	As of March 31, 2008						As of March 31, 2009					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	-	-	-	-	-	-	-	-	-	-	-
Hedge accounting not applied	-	65	-	-	-	65	-	(27)	-	-	-	(27)
Total	-	65	-	-	-	65	-	(27)	-	-	-	(27)

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

B. Fair value information on derivatives

(a) Currency-related transactions

(millions of yen)

	As of March 31, 2008				As of March 31, 2009			
	Contract Value	Fair Value	Gains (losses)		Contract Value	Fair Value	Gains (losses)	
				Hedge Accounting Applied				Hedge Accounting Applied
Over-the-counter transactions								
Currency forward contracts								
Sold	2,369	2,307	61	-	2,219	2,260	(40)	-
Euro	189	192	(2)	-	1,105	1,140	(34)	-
U.S. dollar	1,293	1,248	45	-	965	970	(5)	-
British pound	577	556	21	-	97	97	0	-
Canadian dollar	17	17	(0)	-	18	18	(0)	-
Swiss franc	189	191	(1)	-	9	9	0	-
Swedish krona	25	26	(0)	-	7	8	(0)	-
Polish zloty	-	-	-	-	5	6	(0)	-
Australian dollar	0	0	0	-	5	5	0	-
Hong Kong dollar	-	-	-	-	2	2	(0)	-
Danish krone	-	-	-	-	1	1	0	-
Norwegian krone	-	-	-	-	0	0	0	-
Singapore dollar	74	74	(0)	-	0	0	(0)	-
Bought	2,180	2,183	3	-	1,688	1,701	12	-
Euro	475	483	8	-	1,008	1,012	3	-
U.S. dollar	658	656	(2)	-	478	481	2	-
British pound	191	192	1	-	65	66	0	-
Polish zloty	74	77	3	-	44	47	2	-
Swiss franc	357	367	10	-	42	43	1	-
Singapore dollar	217	210	(7)	-	25	25	0	-
Norwegian krone	28	28	0	-	16	17	0	-
Canadian dollar	177	166	(11)	-	4	4	0	-
Australian dollar	-	-	-	-	3	3	0	-
Total			65	-			(27)	-

Note: 1. Forward exchange rates are used for exchange rates as of year 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. Differences between contract value and fair value are shown in 'Gains (losses)'.
4. There were no transactions with 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, 2009 or 2008. Therefore no information for (a) interest-related, (c) stock-related, nor (d) bond-related is provided in the report.

2. Fair Value Information on Derivative Transactions (Individual Variable Annuities)

A. Gains and losses on derivatives

(millions of yen)

	As of March 31, 2008						As of March 31, 2009					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	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

(a) Currency-related transactions

(millions of yen)

	As of March 31, 2008				As of March 31, 2009			
	Contract Value	Fair Value	Gains (losses)		Contract Value	Fair Value	Gains (losses)	
				Hedge Accounting Applied				Hedge Accounting Applied
Over-the-counter transactions								
Currency forward contracts								
Sold	11	11	(0)	-	27	28	(0)	-
Euro	0	0	(0)	-	15	16	(0)	-
British pound	3	3	(0)	-	8	8	(0)	-
Canadian dollar	1	1	(0)	-	2	2	(0)	-
U.S. dollar	4	4	(0)	-	0	0	(0)	-
Swiss franc	-	-	-	-	0	0	0	-
Australian dollar	0	0	0	-	0	0	0	-
Danish crone	-	-	-	-	0	0	0	-
Hong Kong dollar	-	-	-	-	0	0	(0)	-
Singapore dollar	1	1	(0)	-	-	-	-	-
Bought	12	12	0	-	26	27	0	-
British pound	1	1	0	-	11	11	0	-
Euro	2	2	0	-	5	5	0	-
U.S. dollar	6	6	0	-	5	5	0	-
Canadian dollar	2	2	0	-	4	4	0	-
Total			(0)	-			(0)	-

- Note:
1. Forward exchange rates are used for exchange rates as of year ends.
 2. 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.
 3. Differences between contract value and fair value are shown in 'Gains (losses)'.
 4. There were no transactions with 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, 2008 or 2009. Therefore no information for (a) interest-related, (c) stock-related, nor (d) bond-related 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, 2008		As of March 31, 2009	
	Carrying value	%	Carrying value	%
Cash, deposits, and call loans	384,116	1.2	393,507	1.3
Securities repurchased under resale agreements	-	-	-	-
Deposit paid for securities borrowing transactions	47,273	0.1	14,954	0.0
Monetary claims bought	316,767	1.0	281,371	0.9
Trading account securities	46,663	0.1	52,597	0.2
Money held in trust	25,223	0.1	13,265	0.0
Securities	24,317,141	76.4	22,667,846	75.5
Domestic bonds	12,544,188	39.4	12,953,777	43.1
Domestic stocks	4,939,522	15.5	3,139,601	10.5
Foreign securities	6,327,686	19.9	6,220,487	20.7
Foreign bonds	4,713,242	14.8	4,617,915	15.4
Foreign stocks and other securities	1,614,443	5.1	1,602,571	5.3
Other securities	505,745	1.6	353,980	1.2
Loans	4,647,199	14.6	4,248,438	14.2
Policy loans	629,534	2.0	604,706	2.0
Ordinary loans	4,017,665	12.6	3,643,732	12.1
Real estate	1,233,982	3.9	1,235,122	4.1
Deferred tax assets	162,392	0.5	640,990	2.1
Others	665,467	2.1	485,063	1.6
Reserve for possible loan losses	(12,321)	(0.0)	(10,916)	(0.0)
Total	31,833,906	100.0	30,022,243	100.0
Foreign currency-denominated assets	5,348,506	16.8	4,725,208	15.7

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

(2) Changes (Increase/Decrease) in Assets

(millions of yen)

	As of March 31, 2008	As of March 31, 2009
Cash, deposits, and call loans	(155,233)	9,391
Securities repurchased under resale agreements	-	-
Deposit paid for securities borrowing transactions	47,273	(32,318)
Monetary claims bought	(145,561)	(35,395)
Trading account securities	46,663	5,934
Money held in trust	(7,340)	(11,958)
Securities	(1,585,523)	(1,649,294)
Domestic bonds	228,141	409,589
Domestic stocks	(1,735,109)	(1,799,921)
Foreign securities	49,689	(107,199)
Foreign bonds	25,706	(95,327)
Foreign stocks and other securities	23,983	(11,871)
Other securities	(128,244)	(151,764)
Loans	(415,371)	(398,760)
Policy loans	(29,735)	(24,828)
Ordinary loans	(385,636)	(373,932)
Real estate	66,733	1,140
Deferred tax assets	162,392	478,598
Others	242,460	(180,403)
Reserve for possible loan losses	(786)	1,405
Total	(1,744,294)	(1,811,662)
Foreign currency-denominated assets	136,601	(623,298)

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, 2008		As of March 31, 2009	
	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	1,467,657	(315,779)	1,143,559	(219,536)
General account	70,343	(5,995)	64,687	(1,139)
Separate account	1,397,313	(309,784)	1,078,872	(218,397)

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 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, 2008					
Bonds held to maturity	174,034	176,400	2,365	4,011	1,645
Domestic bonds	123,140	123,084	(56)	1,589	1,645
Foreign bonds	50,894	53,316	2,421	2,421	-
Policy-reserve-matching bonds	4,927,142	5,078,369	151,227	155,763	4,535
Domestic bonds	4,927,142	5,078,369	151,227	155,763	4,535
Stocks of subsidiaries and affiliates	-	-	-	-	-
Securities available for sale	15,323,877	16,821,851	1,497,973	1,854,028	356,054
Domestic bonds	6,910,185	7,136,478	226,292	235,085	8,792
Domestic stocks	2,988,492	4,276,199	1,287,706	1,408,762	121,056
Foreign securities	5,135,282	5,129,440	(5,842)	204,446	210,288
Foreign bonds	4,498,342	4,489,772	(8,570)	133,324	141,894
Foreign stocks and other securities	636,939	639,668	2,728	71,122	68,394
Other securities	204,933	194,749	(10,183)	5,733	15,916
Monetary claims bought	44,983	44,983	-	-	-
Certificates of deposit	40,000	40,000	-	-	-
Others	-	-	-	-	-
Total	20,425,054	22,076,621	1,651,566	2,013,802	362,236
Domestic bonds	11,960,467	12,337,931	377,464	392,438	14,973
Domestic stocks	2,988,492	4,276,199	1,287,706	1,408,762	121,056
Foreign securities	5,186,177	5,182,757	(3,420)	206,868	210,288
Foreign bonds	4,549,237	4,543,089	(6,148)	135,745	141,894
Foreign stocks and other securities	636,939	639,668	2,728	71,122	68,394
Other securities	204,933	194,749	(10,183)	5,733	15,916
Monetary claims bought	44,983	44,983	-	-	-
Certificates of deposit	40,000	40,000	-	-	-
Others	-	-	-	-	-
As of March 31, 2009					
Bonds held to maturity	173,462	177,941	4,479	5,842	1,362
Domestic bonds	123,697	123,767	70	1,433	1,362
Foreign bonds	49,765	54,174	4,408	4,408	-
Policy-reserve-matching bonds	5,161,684	5,391,451	229,767	233,682	3,915
Domestic bonds	5,161,684	5,391,451	229,767	233,682	3,915
Stocks of subsidiaries and affiliates	16,345	16,345	(0)	-	-
Securities available for sale	14,936,493	14,862,019	(74,473)	571,671	646,145
Domestic bonds	7,160,812	7,334,849	174,037	195,947	21,910
Domestic stocks	2,606,474	2,509,680	(96,794)	277,480	374,274
Foreign securities	4,943,671	4,805,430	(138,240)	96,950	235,190
Foreign bonds	4,465,666	4,410,063	(55,603)	86,170	141,774
Foreign stocks and other securities	478,004	395,367	(82,637)	10,779	93,416
Other securities	115,534	102,058	(13,476)	1,293	14,770
Monetary claims bought	19,999	19,999	-	-	-
Certificates of deposit	90,000	90,000	-	-	-
Others	-	-	-	-	-
Total	20,287,986	20,447,758	159,772	811,196	651,424
Domestic bonds	12,446,194	12,850,068	403,874	431,063	27,188
Domestic stocks	2,606,474	2,509,680	(96,794)	277,480	374,274
Foreign securities	5,009,343	4,875,512	(133,831)	101,358	235,190
Foreign bonds	4,515,431	4,464,237	(51,194)	90,579	141,774
Foreign stocks and other securities	493,911	411,274	(82,637)	10,779	93,416
Other securities	115,973	102,496	(13,476)	1,293	14,770
Monetary claims bought	19,999	19,999	-	-	-
Certificates of deposit	90,000	90,000	-	-	-
Others	-	-	-	-	-

Note: 1. The table above includes assets, such as certificates of deposit, which are considered appropriate to deem as securities, as defined in the Securities and Exchange Law.

2. Money held in trust classified as other than trading securities, in which bank deposits are held, is excluded from the table above.

Book value, equivalent of fair value, of the trust as of March 31, 2008 and 2009 amounted to 1,543million yen and 1,176 million yen, respectively.

* Carrying values of securities without fair value are as follows:

(millions of yen)

	As of March 31, 2008	As of March 31, 2009
Bonds held to maturity	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries and affiliates	82,634	190,887
Unlisted domestic stocks (except over-the-counter stocks)	66,325	171,210
Unlisted foreign stocks (except over-the-counter stocks)	6,879	10,842
Others	9,429	8,834
Other securities	1,271,109	1,555,715
Unlisted domestic stocks (except over-the-counter stocks)	166,239	165,162
Unlisted foreign stocks (except over-the-counter stocks)	731,095	1,019,345
Unlisted foreign bonds	0	0
Others	373,775	371,207
Total	1,353,744	1,746,602

Note: The table above includes assets, such as certificates of deposit, which are considered appropriate to deem as securities, as defined in the Securities and Exchange Law.

(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, 2008	25,223	25,223	(6,117)	2,045	8,162
As of March 31, 2009	13,265	13,265	(961)	6,162	7,123

Note: Fair value in the table above is based on the valuation conducted by the fiduciary on a reasonable basis. "Gains (losses)" include 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, 2008		As of March 31, 2009	
	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 trading purpose	23,680	(6,117)	12,089	(961)

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

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

(millions of yen)

	As of March 31, 2008					As of March 31, 2009				
	Book value	Fair value	Gains (losses)			Book value	Fair value	Gains (losses)		
				Gains	Losses				Gains	Losses
Trust held to maturity	-	-	-	-	-	-	-	-	-	-
Trust matched with policy reserve	-	-	-	-	-	-	-	-	-	-
Trust available for sale	1,543	1,543	-	-	-	1,176	1,176	-	-	-

Note: Trust in which bank deposits are held is reported as 'Trust available for sale'.

(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 the fluctuations in market value of its securities investments,
- to hedge foreign currency exposure of its investments,
- to adjust and control the type of interest (fixed or floating) related to its loan and bond portfolio, and
- to stabilize the cost of debt issued by the Company

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, the same as other investments,
- derivatives have unique risks which cannot be seen in real assets, including risks related to leverage.

A. Types of transaction

The derivatives the Company used for the fiscal year ended March 31, 2009 were as follows:

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

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, 2009:

- interest rate swap transactions used for hedging loans and debts as underlying assets;
- foreign currency forward contracts and currency options used for hedging foreign currency-denominated bonds as underlying assets; and
- foreign currency forward contracts and currency options 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 by 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 profit and loss 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 counter-party. The following table sets forth the credit risk amounts, i.e. replacement cost calculated by current exposure method of derivatives held by the Company, as of March 31, 2009:

(billions of yen)

	As of March 31, 2008		As of March 31, 2009	
	Notional amount/ Contract value	Credit risk amount	Notional amount/ Contract value	Credit risk amount
Interest rate swaps	261.8	3.6	376.7	4.1
Foreign currency forward contracts	2,807.3	66.1	2,606.1	34.0
Currency options	-	-	162.9	1.6
Bond forward contracts	61.1	0.1	-	-
Bond options	118.5	0.1	46.8	0.0
Credit derivatives	6.0	0.0	-	-
Total	3,254.9	70.0	3,192.6	39.9

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”, the specialist team in risk management, thoroughly watches and controls 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, 2008						As of March 31, 2009					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	1,307	20,348	-	-	-	21,655	1,459	(190,886)	-	-	-	(189,427)
Hedge accounting not applied	39	4,196	(17)	259	(2)	4,475	18	(11,211)	(4,014)	192	-	(15,014)
Total	1,347	24,544	(17)	259	(2)	26,130	1,477	(202,097)	(4,014)	192	-	(204,441)

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

Year ended March 31, 2008: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, gain of 20,348 million yen), and gains/losses from derivatives with hedge accounting not applied, but excluding remaining balance of deferred hedge gains/losses due to termination of hedge accounting (gain of 4,475 million yen), totalling gain of 24,823 million yen.

Year ended March 31, 2009: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 190,886 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 15,014 million yen), totalling loss of 205,900 million yen.

B. Fair value information on derivatives

(a) Interest-related transactions

(millions of yen)

	As of March 31, 2008					As of March 31, 2009				
	Notional amount/ contract value	Over 1 Year	Fair value	Gains (losses)		Notional amount/ contract value	Over 1 Year	Fair value	Gains (losses)	
					Hedge accounting applied					Hedge accounting applied
Exchange-traded transactions										
Foreign interest rate futures Sold	-	-	-	-	-	22,367	-	22,368	0	-
Over-the-counter transactions										
Yen interest rate swaps Receipts fixed, payments floating	236,870	200,910	1,401	1,401	1,307	178,764	131,924	2,091	2,091	2,055
Receipts floating, payments fixed	25,000	25,000	(53)	(53)	-	198,000	183,000	(615)	(615)	(596)
Total				1,347	1,307				1,477	1,459

Note: Differences between contract value and fair value for futures, and fair value for swap transactions, 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, 2008							
Notional amount (receipts fixed, payments floating)	35,960	91,180	41,000	49,900	18,830	-	236,870
Average fixed rate (receipt)	0.71	0.90	1.23	1.34	1.54	-	1.07
Average floating rate (payment)	0.97	1.01	0.97	0.95	0.96	-	0.98
Notional amount (receipts floating, payments fixed)	-	25,000	-	-	-	-	25,000
Average fixed rate (payment)	-	1.07	-	-	-	-	1.07
Average floating rate (receipt)	-	0.98	-	-	-	-	0.98
Total	35,960	116,180	41,000	49,900	18,830	-	261,870
As of March 31, 2009							
Notional amount (receipts fixed, payments floating)	46,840	37,692	58,300	26,090	9,842	-	178,764
Average fixed rate (receipt)	0.86	1.06	1.22	1.56	1.65	-	1.16
Average floating rate (payment)	0.78	0.90	0.78	0.79	0.93	-	0.81
Notional amount (receipts floating, payments fixed)	15,000	-	183,000	-	-	-	198,000
Average fixed rate (payment)	1.08	-	1.12	-	-	-	1.12
Average floating rate (receipt)	0.82	-	0.75	-	-	-	0.75
Total	61,840	37,692	241,300	26,090	9,842	-	376,764

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2008				As of March 31, 2009			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Currency forward contracts								
Sold	2,428,213	2,407,454	20,758	20,337	2,486,960	2,688,334	(201,373)	(191,340)
U.S. dollar	1,209,966	1,194,171	15,795	12,099	1,466,054	1,562,594	(96,540)	(90,137)
Euro	900,867	905,987	(5,119)	(1,177)	826,031	913,748	(87,716)	(84,845)
British pound	239,286	231,154	8,131	7,555	135,071	144,982	(9,911)	(9,549)
Canadian dollar	34,848	32,788	2,059	1,930	21,101	22,464	(1,363)	(1,260)
Australian dollar	12,046	11,776	270	210	19,108	22,624	(3,515)	(3,326)
Swedish krona	18,915	19,193	(278)	(279)	9,467	10,548	(1,081)	(1,037)
Danish krone	24	24	(0)	-	7,019	7,782	(762)	(735)
Norwegian krone	45	45	(0)	-	2,863	3,342	(479)	(448)
Swiss franc	7,187	7,270	(83)	-	185	188	(2)	-
Hong Kong dollar	3,015	3,032	(17)	-	44	44	(0)	-
Singapore dollar	2,009	2,008	0	-	7	7	(0)	-
Polish zloty	-	-	-	-	5	6	(0)	-
Bought	379,179	382,965	3,785	10	119,235	124,871	5,636	453
U.S. dollar	156,372	156,533	161	7	54,960	56,496	1,535	106
Euro	148,748	152,878	4,129	2	51,563	54,848	3,284	175
British pound	36,968	37,326	358	-	8,191	8,747	556	172
Polish zloty	1,953	1,966	13	-	1,137	1,225	88	-
Swiss franc	11,273	11,493	219	-	1,082	1,130	48	-
Singapore dollar	5,871	5,635	(236)	-	640	662	21	-
Norwegian krone	747	726	(20)	-	448	477	28	-
Australian dollar	6,101	6,154	52	-	382	418	36	-
Canadian dollar	4,680	4,294	(385)	-	292	298	6	-
Swedish krona	66	67	1	-	260	282	21	-
Hong Kong dollar	167	171	4	-	192	193	1	-
Danish krone	-	-	-	-	70	78	8	-
Indian rupee	-	-	-	-	11	11	0	-
Chinese yuan	6,227	5,716	(511)	-	-	-	-	-
Currency options								
Bought								
Put	-	-	-	-	162,909	-	-	-
U.S. dollar	[-]	-	-	-	[6,510]	150	(6,360)	-
Euro	[-]	-	-	-	80,960	19	(2,765)	-
Taiwan dollar	[-]	-	-	-	67,411	123	(2,910)	-
	[-]	-	-	-	[3,033]	-	-	-
	-	-	-	-	14,537	7	(684)	-
	[-]	-	-	-	[691]	-	-	-
Total			24,544	20,348			(202,097)	(190,886)

- 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 year 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. Differences between contract value and 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)'.
5. 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, 2008				As of March 31, 2009			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Exchange-traded transactions								
Yen stock index futures								
Bought	17,001	16,944	(57)	-	12,646	12,983	337	-
Foreign currency-denominated stock index futures								
Bought	2,462	2,502	40	-	3,247	3,258	11	-
Stock index options								
Bought	-	-	-	-	55,992	-	-	-
Put	[-]	-	-	-	[5,616]	1,254	(4,362)	-
Total			(17)	-			(4,014)	-

- Note: 1. Figures in [] are option premiums which are included in the balance sheets
2. Differences between contract value and fair value for futures and forward contracts, 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, 2008				As of March 31, 2009			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Exchange-traded transactions								
Yen bond futures								
Sold	54,079	54,100	(20)	-	28,506	28,320	185	-
Bought	7,900	8,009	109	-	8,173	8,150	(23)	-
Foreign currency-denominated bond futures								
Sold	73,226	73,779	(553)	-	-	-	-	-
Bought	119,831	120,745	914	-	-	-	-	-
Yen bond future options								
Bought	-	-	-	-	4,175	-	-	-
Call	[-]	-	-	-	[7]	7	0	-
Over-the-counter transactions								
Foreign currency-denominated bond forward contracts								
Sold	19,579	19,903	(324)	-	-	-	-	-
Bought	41,547	41,721	174	-	-	-	-	-
Bond OTC options								
Sold								
Call	26,776	65	(13)	-	7,317	10	13	-
Put	[52]	106	5	-	[24]	27	10	-
Bought	32,499				16,086			
Call	[112]				[38]			
Put	32,499	78	(21)	-	16,086	11	(11)	-
Call	[99]	47	(11)	-	[22]	47	16	-
Put	26,776				7,317			
Bought	[58]				[30]			
Total			259	-			192	-

- Note: 1. Figures in [] are option premiums which are included in the balance sheets
2. Differences between contract value and fair value for futures and forward contracts, 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.

(e) Others

(millions of yen)

	As of March 31, 2008				As of March 31, 2009			
	Notional amount/ contract value	Fair value	Gains and losses		Notional amount/ contract value	Fair value	Gains and losses	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Credit default swap								
Protection sold	4,000	4,000	(51)	(51)	-	-	-	-
Protection bought	2,000	2,000	48	48	-	-	-	-
Total			(2)	-			-	-

Note: Fair value of the transaction is shown in 'Gains (losses)'.

IV. Reserves for Possible Loan Losses

(millions of yen)

	Year ended March 31, 2008	Year ended March 31, 2009	Change
(1) Total of reserves for possible loan losses			
(a) general reserve	5,543	7,481	1,937
(b) specific reserve	6,777	3,435	(3,342)
(c) specific reserve for loans to refinancing countries	-	-	-
(2) Specific reserve			
(a) provision for the year	6,786	3,433	(3,353)
(b) reversal for the year [excludes reversal due to write-offs]	4,513	6,479	1,966
(c) net amount of provision	2,273	(3,045)	(5,319)
(3) Specific reserve for loans to refinancing countries			
(a) number of countries	1	1	-
(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	683	905	221

Note: 1 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:

- Fiscal year ended March 31, 2008: 4,118 million yen
- Fiscal year ended March 31, 2009: 4,145 million yen

2 Amounts of loans shown in (3)(b) are net amounts after deducting estimated recoverable amount of collateral or guarantees from the book value of loans and claims.