

Supplementary Materials for the Fiscal Year Ended March 31, 2010
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Please note that this is an unofficial translation of the original disclosure in Japanese.

## 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, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
National government bonds	52,597	100.0	-	-
Local government bonds	-	-	-	-
Public entity bonds	-	-	-	-
Total	52,597	100.0	-	-

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

(millions of yen)

	Year ended March 31, 2009	Year ended March 31, 2010
National government bonds	1,221,200	1,408,800
Local government bonds	-	-
Public entity bonds	-	-
Total	1,221,200	1,408,800

### 2. Securities (General Account)

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

(millions of yen)

	As of March 31, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
National government bonds	9,859,150	45.7	10,404,682	45.6
Local government bonds	338,276	1.6	318,778	1.4
Corporate bonds	2,422,804	11.2	2,266,518	9.9
Public entity bonds	936,328	4.3	846,516	3.7
Domestic stocks	2,846,053	13.2	3,258,143	14.3
Foreign securities	5,908,767	27.4	6,325,956	27.8
Foreign bonds	4,459,828	20.7	4,782,266	21.0
Foreign stocks and other securities	1,448,938	6.7	1,543,689	6.8
Other securities	213,921	1.0	219,225	1.0
Total	21,588,974	100.0	22,793,303	100.0

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

(millions of yen)

	As of March 31, 2009	As of March 31, 2010
	Carrying value	Carrying value
Hokkaido	8,293	6,402
Tohoku	203	202
Kanto	141,445	132,134
Chubu	35,565	31,296
Kinki	36,048	33,966
Chugoku	5,142	4,935
Shikoku	2,332	1,186
Kyushu	22,610	21,504
Others	86,633	87,148
Total	338,276	318,778

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

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

(millions of yen)

	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2009							
Securities	594,388	1,139,432	2,748,928	1,264,674	2,843,521	12,998,029	21,588,974
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
Monetary claims bought	21,413	630	13,084	4,064	-	242,178	281,371
Certificates of deposit	90,000	-	-	-	-	-	90,000
Others	1,000	-	473	-	-	11,792	13,265
As of March 31, 2010							
Securities	596,920	1,428,545	2,978,924	1,339,964	2,377,136	14,071,813	22,793,303
National government bonds	338,275	119,703	1,110,518	287,056	1,346,128	7,203,000	10,404,682
Local government bonds	26,151	31,720	184,917	33,913	13,429	28,645	318,778
Corporate bonds	124,052	261,073	711,399	479,957	410,208	279,828	2,266,518
Domestic stocks	-	-	-	-	-	3,258,143	3,258,143
Foreign securities	108,437	959,761	971,432	534,270	587,479	3,164,575	6,325,956
Foreign bonds	108,437	959,761	970,838	527,736	587,479	1,628,012	4,782,266
Foreign stocks and other securities	-	-	593	6,533	-	1,536,562	1,543,689
Other securities	4	56,285	657	4,766	19,890	137,621	219,225
Monetary claims bought	210	9,114	6,246	2,945	-	271,368	289,885
Certificates of deposit	22,999	-	-	-	-	-	22,999
Others	-	1,489	-	-	-	20,769	22,258

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

(millions of yen)

	As of March 31, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
Forestry and fisheries	413	0.0	447	0.0
Mining	373	0.0	463	0.0
Construction	50,608	1.8	58,628	1.8
Manufacturing industries				
Food products	88,647	3.1	103,333	3.2
Textiles and clothing	25,574	0.9	28,480	0.9
Pulp and paper	7,291	0.3	3,144	0.1
Chemicals	107,489	3.8	146,657	4.5
Medical supplies	84,672	3.0	85,567	2.6
Oil and coal products	10,084	0.4	6,400	0.2
Rubber products	15,344	0.5	12,011	0.4
Glass and stone products	71,182	2.5	91,470	2.8
Steel	71,006	2.5	105,285	3.2
Non-steel metals	14,102	0.5	21,436	0.7
Metal products	23,228	0.8	27,899	0.9
Machinery	95,890	3.4	117,873	3.6
Electric appliances	440,374	15.5	636,204	19.5
Transportation vehicles	181,402	6.4	252,989	7.8
Precision instruments	61,912	2.2	98,781	3.0
Others	54,151	1.9	69,219	2.1
Electric and gas utilities	287,913	10.1	280,661	8.6
Transportation and communications industries				
Ground transportation	194,579	6.8	201,847	6.2
Water transportation	1,274	0.0	1,190	0.0
Air transportation	2,838	0.1	1,406	0.0
Warehouses	5,227	0.2	5,103	0.2
Telecommunications	47,955	1.7	40,591	1.2
Commerce				
Wholesale	68,361	2.4	93,110	2.9
Retail	99,712	3.5	74,400	2.3
Financial industries				
Banks	464,124	16.3	398,971	12.2
Security and trading companies	20,588	0.7	22,832	0.7
Insurance	169,886	6.0	185,745	5.7
Other	14,435	0.5	18,381	0.6
Real estate	20,612	0.7	18,113	0.6
Service	44,790	1.6	49,491	1.5
Total	2,846,053	100.0	3,258,143	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, 2009	As of March 31, 2010
Policy loans	604,706	571,443
Premium loans	86,356	74,762
Policyholder loans	518,349	496,680
Ordinary loans	3,643,732	3,262,921
[Loans to non-residents]	[ 181,772]	[ 157,043]
Loans to corporations	3,139,885	2,793,625
[Loans to domestic corporations]	[ 3,075,087]	[ 2,732,734]
Loans to national government, government-related organizations and international organizations	11,134	80,260
Loans to local governments and public entities	360,031	358,129
Mortgage loans	32,400	30,701
[Trust loans]	[ 25,562]	[ 25,337]
Consumer loans	82	71
Others	199	132
Total loans	4,248,438	3,834,365

#### (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, 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
As of March 31, 2010							
Floating-rate loans	19,917	63,561	66,746	35,089	15,377	25,943	226,636
Fixed-rate loans	253,914	565,492	572,457	604,654	535,858	503,906	3,036,284
Total	273,832	629,054	639,203	639,744	551,236	529,850	3,262,921

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

(millions of yen except number of borrowers)

		As of March 31, 2009		As of March 31, 2010	
			%		%
Large corporations	Number of borrowers	562	47.3	471	48.8
	Amount of loans	2,561,594	83.3	2,295,991	84.0
Medium-sized corporations	Number of borrowers	86	7.2	71	7.4
	Amount of loans	19,051	0.6	17,023	0.6
Small-sized corporations	Number of borrowers	539	45.4	423	43.8
	Amount of loans	494,441	16.1	419,719	15.4
Total	Number of borrowers	1,187	100.0	965	100.0
	Amount of loans	3,075,087	100.0	2,732,734	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, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
<b>Domestic</b>				
Manufacturing industries	595,586	16.3	544,190	16.7
Foodstuffs and beverages	50,045	1.4	33,202	1.0
Textile products	13,829	0.4	8,206	0.3
Lumber and wood products	2,475	0.1	1,529	0.0
Pulp, paper and paper products	54,995	1.5	41,947	1.3
Printing	11,507	0.3	10,146	0.3
Chemical and allied products	73,260	2.0	61,640	1.9
Petroleum refining	26,324	0.7	27,313	0.8
Ceramic, stone and clay products	16,079	0.4	20,882	0.6
Iron and steel	61,748	1.7	69,237	2.1
Non-ferrous metals and products	17,423	0.5	15,831	0.5
Fabricated metal products	2,951	0.1	2,472	0.1
General-purpose and production- and business-oriented machinery	92,674	2.5	78,133	2.4
Electrical machinery equipment and supplies	94,452	2.6	92,314	2.8
Transportation equipment	55,319	1.5	61,387	1.9
Miscellaneous manufacturing industries	22,499	0.6	19,943	0.6
Agriculture and forestry	67	0.0	17	0.0
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	500	0.0	-	-
Construction	18,022	0.5	20,213	0.6
Electricity, gas, heat supply and water	400,235	11.0	393,849	12.1
Information and communications	73,650	2.0	22,034	0.7
Transport and postal activities	268,769	7.4	266,394	8.2
Wholesale trade	529,864	14.5	548,193	16.8
Retail trade	42,852	1.2	35,769	1.1
Finance and insurance	1,011,177	27.8	816,181	25.0
Real estate	238,821	6.6	214,501	6.6
Goods rental and leasing	202,016	5.5	167,329	5.1
Scientific research, professional and technical services	2,581	0.1	1,239	0.0
Accommodations	2,774	0.1	2,079	0.1
Eating and drinking services	4,326	0.1	3,073	0.1
Living-related and personal services and amusement services	8,283	0.2	7,179	0.2
Education, learning support	214	0.0	140	0.0
Medical, health care and welfare	564	0.0	102	0.0
Other services	4,363	0.1	2,850	0.1
Local governments	24,002	0.7	29,031	0.9
Individuals	32,482	0.9	30,773	0.9
Others	800	0.0	733	0.0
Total domestic	3,461,960	95.0	3,105,877	95.2
<b>Foreign</b>				
Governments	116,974	3.2	96,152	2.9
Financial institutions	13,000	0.4	13,000	0.4
Commercial and industrial	51,798	1.4	47,891	1.5
Total foreign	181,772	5.0	157,043	4.8
Total	3,643,732	100.0	3,262,921	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, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
Hokkaido	45,187	1.3	43,635	1.4
Tohoku	34,591	1.0	32,097	1.0
Kanto	2,622,852	76.5	2,331,433	75.8
Chubu	209,269	6.1	217,904	7.1
Kinki	365,305	10.7	312,713	10.2
Chugoku	48,363	1.4	43,819	1.4
Shikoku	24,623	0.7	22,508	0.7
Kyushu	79,525	2.3	71,180	2.3
Total	3,429,719	100.0	3,075,292	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, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
Secured loans	38,468	1.1	29,458	0.9
Stocks and other securities	5,364	0.1	4,395	0.1
Real and personal estate	31,135	0.9	24,234	0.7
Others	1,969	0.1	828	0.0
Guarantees	186,633	5.1	159,789	4.9
Unsecured loans	3,386,389	92.9	3,043,088	93.3
Others	32,240	0.9	30,585	0.9
Total loans	3,643,732	100.0	3,262,921	100.0
Subordinated loans	481,563	13.2	380,563	11.7

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, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
Foreign bonds	4,075,617	65.0	4,344,132	62.3
Foreign stocks	254,844	4.1	301,274	4.3
Cash, cash equivalents and other assets	73,666	1.2	382,459	5.5
Sub-total	4,404,129	70.3	5,027,866	72.1

#### B. Assets swapped into yen

(millions of yen)

	As of March 31, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	101,013	1.6	109,924	1.6
Sub-total	101,013	1.6	109,924	1.6

#### C. Assets denominated in yen

(millions of yen)

	As of March 31, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
Loans to borrowers outside Japan	181,772	2.9	157,043	2.3
Foreign bonds and others	1,581,483	25.2	1,683,368	24.1
Sub-total	1,763,256	28.1	1,840,412	26.4

#### D. Total

(millions of yen)

Foreign investments	6,268,399	100.0	6,978,204	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, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
U.S. dollar	2,408,564	54.7	2,382,644	47.4
Euro	1,575,946	35.8	2,103,597	41.8
British pound	210,129	4.8	233,330	4.6
Australian dollar	57,090	1.3	136,532	2.7
Chinese yuan	36,351	0.8	44,219	0.9
New Taiwan dollar	31,085	0.7	39,008	0.8
Canadian dollar	39,790	0.9	34,619	0.7
Total (including others not listed above)	4,404,129	100.0	5,027,866	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, 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	36,417	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
As of March 31, 2010								
North America	2,382,606	37.7	2,302,280	48.1	80,326	5.2	38,333	24.4
Europe	2,120,455	33.5	2,064,592	43.2	55,862	3.6	55,710	35.5
Oceania	69,198	1.1	49,618	1.0	19,579	1.3	10,000	6.4
Asia	103,610	1.6	6,886	0.1	96,723	6.3	492	0.3
Latin America	1,446,603	22.9	155,510	3.3	1,291,092	83.6	4,057	2.6
Middle East	-	-	-	-	-	-	-	-
Africa	104	0.0	-	-	104	0.0	-	-
International organizations	203,377	3.2	203,377	4.3	-	-	48,450	30.9
Total	6,325,956	100.0	4,782,266	100.0	1,543,689	100.0	157,043	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, 2009						As of March 31, 2010					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	1,459	(190,886)	-	-	-	(189,427)	(299)	(3,809)	-	-	-	(4,109)
Hedge accounting not applied	18	(10,214)	(4,362)	192	-	(14,365)	37	(411)	(5,466)	(3,144)	-	(8,985)
Total	1,477	(201,100)	(4,362)	192	-	(203,792)	(262)	(4,221)	(5,466)	(3,144)	-	(13,094)

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

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.

Year ended March 31, 2010: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 3,809 million yen) , and gains/losses from derivatives with hedge accounting not applied (loss of 8,985 million yen), totalling loss of 12,794 million yen.

### B. Fair value information on derivatives

#### (a) Interest-related transactions

(millions of yen)

	As of March 31, 2009						As of March 31, 2010					
	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												
Foreign interest rate futures												
Bought	22,367	-	22,368	0	-		-	-	-	-	-	-
Over-the-counter transactions												
Yen interest rate swaps												
Receipts fixed, payments floating	178,764	131,924	2,091	2,091	2,055		126,666	110,830	2,917	2,917	2,879	
Receipts floating, payments fixed	198,000	183,000	(615)	(615)	(596)		183,000	183,000	(3,179)	(3,179)	(3,179)	
Total				1,477	1,459					(262)	(299)	

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, 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
As of March 31, 2010							
Notional amount (receipts fixed, payments floating)	15,836	40,600	49,900	15,970	4,360	-	126,666
Average fixed rate (receipt)	0.88	1.25	1.34	1.51	1.50	-	1.28
Average floating rate (payment)	0.46	0.36	0.40	0.36	0.47	-	0.39
Notional amount (receipts floating, payments fixed)	-	-	183,000	-	-	-	183,000
Average fixed rate (payment)	-	-	1.12	-	-	-	1.12
Average floating rate (receipt)	-	-	0.56	-	-	-	0.56
Total	15,836	40,600	232,900	15,970	4,360	-	309,666

## (b) Currency-related transactions

(millions of yen)

	As of March 31, 2009				As of March 31, 2010			
	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	2,433,432	2,633,422	(199,989)	(191,340)	3,334,360	3,340,933	(6,573)	(3,887)
U.S. dollar	1,440,280	1,536,558	(96,277)	(90,137)	1,542,163	1,607,335	(65,171)	(60,403)
Euro	801,859	888,498	(86,639)	(84,845)	1,503,317	1,446,283	57,033	55,215
British pound	132,412	142,310	(9,898)	(9,549)	168,416	159,997	8,419	8,023
Australian dollar	19,005	22,517	(3,511)	(3,326)	74,224	79,260	(5,035)	(4,918)
Canadian dollar	20,751	22,109	(1,357)	(1,260)	24,200	26,408	(2,208)	(2,148)
Swedish krona	9,279	10,342	(1,062)	(1,037)	10,687	10,653	33	29
Danish krone	6,994	7,756	(762)	(735)	7,787	7,505	281	248
Norwegian krone	2,845	3,324	(479)	(448)	3,562	3,489	72	66
Swiss franc	3	3	0	-	-	-	-	-
Bought	80,872	86,122	5,249	453	345,972	348,324	2,351	77
Euro	32,127	35,391	3,264	175	195,500	195,912	411	49
U.S. dollar	41,280	42,678	1,397	106	136,547	138,305	1,758	28
British pound	6,538	7,066	527	172	9,044	9,042	(1)	-
Australian dollar	306	335	28	-	3,980	4,127	146	-
Canadian dollar	59	59	(0)	-	690	718	28	-
Hong Kong dollar	192	193	1	-	192	200	7	-
Indian rupee	11	11	0	-	12	12	0	-
Norwegian krone	25	26	0	-	3	3	0	-
Swedish krona	260	282	21	-	-	-	-	-
Danish krone	70	78	8	-	-	-	-	-
Currency options								
Bought								
Put	162,909				-			
[ 6,510]		150	(6,360)	-	[ -]	-	-	-
U.S. dollar	80,960				-			
[ 2,784]		19	(2,765)	-	[ -]	-	-	-
Euro	67,411				-			
[ 3,033]		123	(2,910)	-	[ -]	-	-	-
New Taiwan dollar	14,537				-			
[ 691]		7	(684)	-	[ -]	-	-	-
Total			(210,100)	(190,886)			(4,221)	(3,809)

Note:

- Figures in [ ] are option premiums which are included in the balance sheets.
- Forward exchange rates are used for exchange rates as of year ends.
- 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.
- 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)".
- 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, 2009				As of March 31, 2010			
	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								
Sold								
Call	- [ -]	-	-	-	99,985 [ 1,786]	4,422	(2,635)	-
Bought								
Put	55,992 [ 5,616]	1,254	(4,362)	-	100,000 [ 3,117]	286	(2,830)	-
Total			(4,362)	-			(5,466)	-

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, 2009				As of March 31, 2010			
	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	28,506	28,320	185	-	5,009	4,975	33	-
Bought	8,173	8,150	(23)	-	-	-	-	-
Yen bond future options								
Bought								
Call	4,175 [ 7]	7	0	-	- [ -]	-	-	-
Over-the-counter transactions								
Bond OTC options								
Sold								
Call	7,317 [ 24]	10	13	-	17,488 [ 46]	17	29	-
Put	16,086 [ 38]	27	10	-	45,815 [ 114]	187	(73)	-
Bought								
Call	16,086 [ 22]	11	(11)	-	45,815 [ 68]	33	(34)	-
Put	7,317 [ 30]	47	16	-	374,384 [ 3,320]	221	(3,098)	-
Total			192	-			(3,144)	-

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

2. Differences between contract value and fair value for futures 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.

## 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)					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
As of March 31, 2009						
Hedge accounting applied	-	-	-	-	-	-
Hedge accounting not applied	-	(27)	-	-	-	(27)
Total	-	(27)	-	-	-	(27)
As of March 31, 2010						
Hedge accounting applied	-	-	-	-	-	-
Hedge accounting not applied	-	(4)	-	-	-	(4)
Total	-	(4)	-	-	-	(4)

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

#### B. Fair value information on derivatives

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

	As of March 31, 2009				As of March 31, 2010			
	Contract Value	Fair Value	Gains (losses)	Hedge Accounting Applied	Contract Value	Fair Value	Gains (losses)	Hedge Accounting Applied
Over-the-counter transactions								
Currency forward contracts								
Sold	2,219	2,260	(40)	-	940	978	(38)	-
Euro	1,105	1,140	(34)	-	469	483	(14)	-
U.S. dollar	965	970	(5)	-	240	250	(9)	-
Canadian dollar	18	18	(0)	-	222	236	(14)	-
British pound	97	97	0	-	8	8	(0)	-
Swiss franc	9	9	0	-	-	-	-	-
Swedish krona	7	8	(0)	-	-	-	-	-
Polish zloty	5	6	(0)	-	-	-	-	-
Australian dollar	5	5	0	-	-	-	-	-
Hong Kong dollar	2	2	(0)	-	-	-	-	-
Danish krone	1	1	0	-	-	-	-	-
Norwegian krone	0	0	0	-	-	-	-	-
Singapore dollar	0	0	(0)	-	-	-	-	-
Bought	1,688	1,701	12	-	725	759	34	-
U.S. dollar	478	481	2	-	379	396	17	-
British pound	65	66	0	-	197	207	10	-
Polish zloty	44	47	2	-	51	53	2	-
Swiss franc	42	43	1	-	31	33	1	-
Norwegian krone	16	17	0	-	19	20	0	-
Singapore dollar	25	25	0	-	19	20	0	-
Australian dollar	3	3	0	-	10	11	0	-
Canadian dollar	4	4	0	-	8	8	0	-
Euro	1,008	1,012	3	-	5	5	0	-
Swedish krona	-	-	-	-	0	0	0	-
Total			(27)	-			(4)	-

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, 2010 or March 31, 2009. 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)

	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
As of March 31, 2009						
Hedge accounting applied	-	-	-	-	-	-
Hedge accounting not applied	-	(0)	-	-	-	(0)
Total	-	(0)	-	-	-	(0)
As of March 31, 2010						
Hedge accounting applied	-	-	-	-	-	-
Hedge accounting not applied	-	(0)	-	-	-	(0)
Total	-	(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, 2009				As of March 31, 2010			
	Contract Value	Fair Value	Gains (losses)	Hedge Accounting Applied	Contract Value	Fair Value	Gains (losses)	Hedge Accounting Applied
Over-the-counter transactions								
Currency forward contracts								
Sold	27	28	(0)	-	5	5	(0)	-
U.S. dollar	0	0	(0)	-	3	3	(0)	-
Euro	15	16	(0)	-	1	1	(0)	-
British pound	8	8	(0)	-	0	0	(0)	-
Canadian dollar	2	2	(0)	-	-	-	-	-
Swiss franc	0	0	0	-	-	-	-	-
Australian dollar	0	0	0	-	-	-	-	-
Danish krone	0	0	0	-	-	-	-	-
Hong Kong dollar	0	0	(0)	-	-	-	-	-
Bought	26	27	0	-	5	5	0	-
U.S. dollar	5	5	0	-	3	3	0	-
Canadian dollar	4	4	0	-	1	1	0	-
Euro	5	5	0	-	0	0	0	-
British pound	11	11	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 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, 2010 or March 31, 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, 2009		As of March 31, 2010	
	Carrying value	%	Carrying value	%
Cash, deposits, and call loans	393,507	1.3	397,604	1.3
Securities repurchased under resale agreements	-	-	-	-
Deposit paid for securities borrowing transactions	14,954	0.0	-	-
Monetary claims bought	281,371	0.9	289,885	0.9
Trading account securities	52,597	0.2	-	-
Money held in trust	13,265	0.0	22,258	0.1
Securities	22,667,846	75.5	23,987,934	77.8
Domestic bonds	12,953,777	43.1	13,336,448	43.3
Domestic stocks	3,139,601	10.5	3,598,019	11.7
Foreign securities	6,220,487	20.7	6,678,934	21.7
Foreign bonds	4,617,915	15.4	4,944,976	16.0
Foreign stocks and other securities	1,602,571	5.3	1,733,957	5.6
Other securities	353,980	1.2	374,532	1.2
Loans	4,248,438	14.2	3,834,365	12.4
Policy loans	604,706	2.0	571,443	1.9
Ordinary loans	3,643,732	12.1	3,262,921	10.6
Real estate	1,235,122	4.1	1,238,898	4.0
Deferred tax assets	640,990	2.1	337,687	1.1
Others	485,063	1.6	734,927	2.4
Reserve for possible loan losses	(10,916)	(0.0)	(21,095)	(0.1)
Total	30,022,243	100.0	30,822,467	100.0
Foreign currency-denominated assets	4,725,208	15.7	5,382,291	17.5

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

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

(millions of yen)

	Year ended March 31, 2009	Year ended March 31, 2010
Cash, deposits, and call loans	9,391	4,096
Securities repurchased under resale agreements	-	-
Deposit paid for securities borrowing transactions	(32,318)	(14,954)
Monetary claims bought	(35,395)	8,513
Trading account securities	5,934	(52,597)
Money held in trust	(11,958)	8,993
Securities	(1,649,294)	1,320,088
Domestic bonds	409,589	382,671
Domestic stocks	(1,799,921)	458,418
Foreign securities	(107,199)	458,447
Foreign bonds	(95,327)	327,061
Foreign stocks and other securities	(11,871)	131,385
Other securities	(151,764)	20,551
Loans	(398,760)	(414,073)
Policy loans	(24,828)	(33,262)
Ordinary loans	(373,932)	(380,811)
Real estate	1,140	3,775
Deferred tax assets	478,598	(303,303)
Others	(180,403)	249,864
Reserve for possible loan losses	1,405	(10,179)
Total	(1,811,662)	800,224
Foreign currency-denominated assets	(623,298)	657,083

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, 2009		As of March 31, 2010	
	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	1,143,559	(219,536)	1,216,890	219,533
General account	64,687	(1,139)	22,258	3,359
Separate account	1,078,872	(218,397)	1,194,631	216,173

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)		(millions of yen)
				Gains	Losses
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)	-	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	-	-	-	-	-
As of March 31, 2010					
Bonds held to maturity	171,263	174,819	3,556	4,904	1,348
Domestic bonds	124,253	124,592	338	1,686	1,348
Foreign bonds	47,009	50,227	3,218	3,218	-
Policy-reserve-matching bonds	5,766,069	5,889,306	123,236	136,732	13,495
Domestic bonds	5,766,069	5,889,306	123,236	136,732	13,495
Stocks of subsidiaries and affiliates	17,209	24,415	7,206	7,206	0
Securities available for sale	14,921,552	15,642,718	721,166	1,016,728	295,562
Domestic bonds	6,957,460	7,099,655	142,195	148,896	6,700
Domestic stocks	2,417,263	2,939,839	522,575	702,945	180,369
Foreign securities	5,126,575	5,179,708	53,133	152,490	99,357
Foreign bonds	4,659,418	4,735,257	75,838	124,257	48,419
Foreign stocks and other securities	467,156	444,451	(22,705)	28,233	50,938
Other securities	111,595	110,630	(965)	7,184	8,150
Monetary claims bought	285,657	289,885	4,227	5,211	983
Certificates of deposit	23,000	22,999	(0)	0	0
Others	-	-	-	-	-
Total	20,876,095	21,731,260	855,165	1,165,572	310,406
Domestic bonds	12,847,783	13,113,554	265,770	287,314	21,544
Domestic stocks	2,417,263	2,939,839	522,575	702,945	180,369
Foreign securities	5,189,931	5,253,489	63,558	162,915	99,357
Foreign bonds	4,706,428	4,785,484	79,056	127,475	48,419
Foreign stocks and other securities	483,503	468,005	(15,498)	35,440	50,938
Other securities	112,458	111,492	(966)	7,184	8,151
Monetary claims bought	285,657	289,885	4,227	5,211	983
Certificates of deposit	23,000	22,999	(0)	0	0
Others	-	-	-	-	-

Note: 1. The table above includes assets 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, 2009 amounted to 1,176 million yen. As of March 31, 2010, the Company had no such money held in trust.



\* Carrying values of securities whose market prices are deemed extremely difficult to obtain are as follows:

(millions of yen)

	As of March 31, 2009	As of March 31, 2010
Bonds held to maturity	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries and affiliates	190,887	202,902
Unlisted domestic stocks (except over-the-counter stocks)	171,210	182,680
Unlisted foreign stocks (except over-the-counter stocks)	10,842	12,192
Others	8,834	8,029
Other securities	1,555,715	1,305,728
Unlisted domestic stocks (except over-the-counter stocks)	165,162	135,623
Unlisted foreign stocks (except over-the-counter stocks)	1,019,345	1,063,784
Unlisted foreign bonds	0	0
Others	371,207	106,320
Total	1,746,602	1,508,631

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

2. The amounts of foreign exchange valuation gains/losses on foreign securities whose market prices are deemed extremely difficult to obtain and which are listed in the table above are as follows: loss of 3,714 million yen as of March 31, 2010 and loss of 3,191 million yen as of March 31, 2009.

### (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, 2009	13,265	13,265	(961)	6,162	7,123
As of March 31, 2010	22,258	22,258	3,303	7,288	3,984

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, 2009		As of March 31, 2010	
	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	12,089	(961)	22,258	3,303

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, 2009					As of March 31, 2010				
	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	1,176	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, 2010 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 options, bond forward contracts

##### B. Transaction policy

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

##### C. Application of hedge accounting

The Company applied hedge accounting for the following derivative transactions for the fiscal year ended March 31, 2010:

- 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, 2010:

(billions of yen)

	As of March 31, 2009		As of March 31, 2010	
	Notional amount/ Contract value	Credit risk amount	Notional amount/ Contract value	Credit risk amount
Interest rate swaps	376.7	4.1	309.6	4.5
Foreign currency forward contracts	2,606.1	34.0	3,751.4	112.4
Currency options	162.9	1.6	-	-
Bond forward contracts	-	-	-	-
Bond options	46.8	0.0	483.5	0.4
Total	3,192.6	39.9	4,544.6	117.5

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)						
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
As of March 31, 2009						
Hedge accounting applied	1,459	(190,886)	-	-	-	(189,427)
Hedge accounting not applied	18	(11,211)	(4,014)	192	-	(15,014)
Total	1,477	(202,097)	(4,014)	192	-	(204,441)
As of March 31, 2010						
Hedge accounting applied	(299)	(3,809)	-	-	-	(4,109)
Hedge accounting not applied	37	(1,115)	(4,919)	(3,144)	-	(9,141)
Total	(262)	(4,925)	(4,919)	(3,144)	-	(13,250)

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

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.

Year ended March 31, 2010: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 3,809 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 9,141 million yen), totalling loss of 12,951 million yen.

### B. Hedge accounting not applied

#### (a) Interest-related transactions

(millions of yen)								
	As of March 31, 2009				As of March 31, 2010			
	Notional amount/ Contract	Over 1 Year	Fair value	Gains (losses)	Notional amount/ Contract	Over 1 Year	Fair value	Gains (losses)
Exchange-traded transactions								
Foreign interest rate futures								
Bought	22,367	-	22,368	0	-	-	-	-
Over-the-counter transactions								
Yen interest rate swaps								
Receipts fixed, payments floating	7,000	1,000	36	36	1,000	1,000	37	37
Receipts floating, payments fixed	15,000	-	(19)	(19)	-	-	-	-
Total				18				37

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, 2009							
Notional amount (receipts fixed, payments floating)	6,000	-	-	1,000	-	-	7,000
Average fixed rate (receipt)	1.12	-	-	1.47	-	-	1.17
Average floating rate (payment)	0.79	-	-	0.68	-	-	0.77
Notional amount (receipts floating, payments fixed)	15,000	-	-	-	-	-	15,000
Average fixed rate (payment)	1.08	-	-	-	-	-	1.08
Average floating rate (receipt)	0.82	-	-	-	-	-	0.82
Total	21,000	-	-	1,000	-	-	22,000
As of March 31, 2010							
Notional amount (receipts fixed, payments floating)	-	-	-	1,000	-	-	1,000
Average fixed rate (receipt)	-	-	-	1.47	-	-	1.47
Average floating rate (payment)	-	-	-	0.25	-	-	0.25
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	-	-
Average fixed rate (payment)	-	-	-	-	-	-	-
Average floating rate (receipt)	-	-	-	-	-	-	-
Total	-	-	-	1,000	-	-	1,000

## (b) Currency-related transactions

(millions of yen)

	As of March 31, 2009			As of March 31, 2010		
	Contract Value	Fair Value	Gains (losses)	Contract Value	Fair Value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	193,645	203,679	(10,033)	497,428	501,915	(4,486)
Euro	75,595	78,466	(2,870)	251,545	250,557	987
U.S. dollar	101,249	107,653	(6,403)	217,103	222,325	(5,221)
British pound	11,495	11,857	(362)	15,248	14,882	365
Canadian dollar	1,593	1,696	(102)	7,539	8,073	(533)
Australian dollar	1,171	1,360	(189)	4,113	4,236	(122)
Swedish krona	1,225	1,268	(43)	771	773	(1)
Danish krone	709	737	(27)	763	730	33
Norwegian krone	361	392	(30)	339	333	6
Swiss franc	185	188	(2)	2	2	(0)
Singapore dollar	7	7	(0)	0	0	(0)
Hong Kong dollar	44	44	(0)	-	-	-
Polish zloty	5	6	(0)	-	-	-
Bought	110,991	116,173	5,182	357,104	360,475	3,371
Euro	47,921	51,030	3,109	190,987	191,374	386
U.S. dollar	52,032	53,461	1,429	143,371	145,656	2,285
British pound	6,518	6,902	384	14,444	14,761	316
Australian dollar	382	418	36	4,183	4,343	160
Polish zloty	1,137	1,225	88	1,293	1,368	74
Canadian dollar	292	298	6	826	857	30
Swiss franc	1,082	1,130	48	800	858	57
Norwegian krone	448	477	28	503	526	23
Singapore dollar	640	662	21	486	513	27
Hong Kong dollar	192	193	1	192	200	7
Indian rupee	11	11	0	12	12	0
Swedish krona	260	282	21	2	2	0
Danish krone	70	78	8	-	-	-
Currency options						
Bought						
Put	162,909			-		
[ 6,510]		150	(6,360)	[ -]	-	-
U.S. dollar	80,960			-		
[ 2,784]		19	(2,765)	[ -]	-	-
Euro	67,411			-		
[ 3,033]		123	(2,910)	[ -]	-	-
New Taiwan dollar	14,537			-		
[ 691]		7	(684)	[ -]	-	-
Total			(11,211)			(1,115)

Note:

- Figures in [ ] are option premiums which are included in the balance sheets.
- Forward exchange rates are used for exchange rates as of year ends.
- 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.
- 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)".
- 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, 2009			As of March 31, 2010		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Bought	12,646	12,983	337	12,820	13,333	512
Foreign currency-denominated stock index futures						
Bought	3,247	3,258	11	2,945	2,980	34
Stock index options						
Sold						
Call	- [ -]	-	-	99,985 [ 1,786]	4,422	(2,635)
Bought						
Put	55,992 [ 5,616]	1,254	(4,362)	100,000 [ 3,117]	286	(2,830)
Total			(4,014)			(4,919)

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

2. Differences between contract value and fair value for futures 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, 2009			As of March 31, 2010		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	28,506	28,320	185	5,009	4,975	33
Bought	8,173	8,150	(23)	-	-	-
Yen bond future options						
Bought						
Call	4,175 [ 7]	7	0	- [ -]	-	-
Over-the-counter transactions						
Bond OTC options						
Sold						
Call	7,317 [ 24]	10	13	17,488 [ 46]	17	29
Put	16,086 [ 38]	27	10	45,815 [ 114]	187	(73)
Bought						
Call	16,086 [ 22]	11	(11)	45,815 [ 68]	33	(34)
Put	7,317 [ 30]	47	16	374,384 [ 3,320]	221	(3,098)
Total			192			(3,144)

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

2. Differences between contract value and fair value for futures 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.

The Company held no derivative instruments categorized as Others as of March 31, 2009 or March 31, 2010. Therefore no information for (e) Others is provided in the report.

## C. Hedge accounting applied

### (a) Interest-related transactions

(i) As of March 31, 2009

(millions of yen)

Type of hedge accounting	Type of hedge	Hedged items	Notional Amount		Fair Value	Gains (losses)
				Over 1 year		
Deferred hedge	Yen interest rate swaps Receipts fixed, payments floating	Loans	171,764	130,924	2,055	2,055
Special exemption	Receipts floating, payments fixed	Loans payable	183,000	183,000	(596)	(596)
Total						1,459

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

(ii) As of March 31, 2010

(millions of yen)

Type of hedge accounting	Type of hedge	Hedged items	Notional Amount		Fair Value	Gains (losses)
				Over 1 year		
Deferred hedge	Yen interest rate swaps Receipts fixed, payments floating	Loans	125,666	109,830	2,879	2,879
Special exemption	Receipts floating, payments fixed	Loans payable	183,000	183,000	(3,179)	(3,179)
Total						(299)

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, 2009							
Notional amount (receipts fixed, payments floating)	40,840	37,692	58,300	25,090	9,842	-	171,764
Average fixed rate (receipt)	0.82	1.06	1.22	1.56	1.65	-	1.16
Average floating rate (payment)	0.78	0.90	0.78	0.79	0.93	-	0.82
Notional amount (receipts floating, payments fixed)	-	-	183,000	-	-	-	183,000
Average fixed rate (payment)	-	-	1.12	-	-	-	1.12
Average floating rate (receipt)	-	-	0.75	-	-	-	0.75
Total	40,840	37,692	241,300	25,090	9,842	-	354,764
As of March 31, 2010							
Notional amount (receipts fixed, payments floating)	15,836	40,600	49,900	14,970	4,360	-	125,666
Average fixed rate (receipt)	0.88	1.25	1.34	1.51	1.50	-	1.28
Average floating rate (payment)	0.46	0.36	0.40	0.37	0.47	-	0.39
Notional amount (receipts floating, payments fixed)	-	-	183,000	-	-	-	183,000
Average fixed rate (payment)	-	-	1.12	-	-	-	1.12
Average floating rate (receipt)	-	-	0.56	-	-	-	0.56
Total	15,836	40,600	232,900	14,970	4,360	-	308,666

## (b) Currency-related transactions

## (i) As of March 31, 2009

(millions of yen)

Type of hedge accounting	Type	Hedged item	Contract Value	Over 1 year	Fair Value	Gains (losses)
Fair value hedge	Currency forward contracts					
	Sold	Foreign currency-denominated bonds	2,293,315	-	2,484,655	(191,340)
	U.S. dollar		1,364,804	-	1,454,941	(90,137)
	Euro		750,436	-	835,281	(84,845)
	British pound		123,575	-	133,125	(9,549)
	Canadian dollar		19,507	-	20,767	(1,260)
	Australian dollar		17,937	-	21,263	(3,326)
	Swedish krona		8,242	-	9,279	(1,037)
	Danish krone		6,310	-	7,045	(735)
	Norwegian krone		2,501	-	2,950	(448)
	Bought		8,244	-	8,697	453
	Euro		3,642	-	3,817	175
	U.S. dollar		2,928	-	3,035	106
	British pound		1,673	-	1,845	172
Total						(190,886)

Note:

- Forward exchange rates are used for exchange rates as of year ends.
- 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.
- 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)".
- There were no transactions with maturity of more than one year in the table above.

## (ii) As of March 31, 2010

(millions of yen)

Type of hedge accounting	Type	Hedged item	Contract Value	Over 1 year	Fair Value	Gains (losses)
Fair value hedge	Currency forward contracts					
	Sold	Foreign currency-denominated bonds	2,875,475	-	2,879,363	(3,887)
	U.S. dollar		1,336,048	-	1,396,452	(60,403)
	Euro		1,271,841	-	1,216,625	55,215
	British pound		153,954	-	145,931	8,023
	Australian dollar		70,276	-	75,195	(4,918)
	Canadian dollar		23,054	-	25,202	(2,148)
	Swedish krona		10,052	-	10,023	29
	Danish krone		7,024	-	6,775	248
	Norwegian krone		3,223	-	3,156	66
	Bought		9,629	-	9,707	77
	Euro		5,184	-	5,233	49
	U.S. dollar		4,445	-	4,473	28
	British pound		-	-	-	-
Total						(3,809)

Note:

- Forward exchange rates are used for exchange rates as of year ends.
- 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.
- 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)".
- There were no transactions with maturity of more than one year in the table above.

The Company held no stock-related, bond-related or other derivative instruments as of March 31, 2009 or March 31, 2010. Therefore no information for (c) stock-related, (d) bond-related, nor other transactions is provided in the report.



#### IV. Reserves for Possible Loan Losses

(millions of yen)

	As of March 31, 2009	As of March 31, 2010	Change
(1) Total of reserves for possible loan losses			
(a) general reserve	7,481	4,853	(2,627)
(b) specific reserve	3,435	16,241	12,806
(c) specific reserve for loans to refinancing countries	-	-	-
(2) Specific reserve			
(a) provision for the year	3,433	16,256	12,822
(b) reversal for the year [excludes reversal due to write-offs]	6,479	3,340	(3,139)
(c) net amount of provision	(3,045)	12,916	15,961
(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	905	573	(331)

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, 2009: 4,145 million yen
- Fiscal year ended March 31, 2010: 4,206 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.