

Supplementary Materials for the Fiscal Year Ended March 31, 2011
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I. General Account Assets

1. Trading Account Securities

(1) Breakdown of Trading Account Securities	----- P. 2
(2) Trading Volume of Trading Account Securities	----- P. 2

2. Securities

(1) Breakdown of Securities	----- P. 2
(2) Local Government Bonds by Region	----- P. 2
(3) Securities by Contractual Maturity Date	----- P. 3
(4) Domestic Stocks by Industry	----- P. 4

3. Loans

(1) Breakdown of Loans	----- P. 5
(2) Loans by Contractual Maturity Date	----- P. 5
(3) Loans to Domestic Companies by Company Size	----- P. 5
(4) Loans by Industry	----- P. 6
(5) Loans by Region	----- P. 7
(6) Loans by Collateral Type	----- P. 7

4. Foreign Investments

(1) Breakdown of Investment by Asset Category	----- P. 8
(2) Foreign Currency-Denominated Assets by Currency	----- P. 8
(3) Investments by Region	----- P. 9

5. Fair Value Information on Derivative Transactions ----- P. 10

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

1. Fair Value Information on Securities on Derivative Transactions (Individual Variable Insurance)	----- P. 13
2. Fair Value Information on Securities on Derivative Transactions (Individual Variable Annuities)	----- P. 14

III. Company Total of General Account and Separate Account

1. Asset Composition

(1) Asset Composition	----- P. 15
(2) Changes (Increase/Decrease) in Assets	----- P. 15

2. Fair Value Information on Securities and Others

(1) Valuation Gains and Losses on Trading Securities	----- P. 16
(2) Fair Value Information on Securities (securities with fair value except for trading securities)	----- P. 16
(3) Fair Value Information on Money Held in Trust	----- P. 17
(4) Investment in Derivative Transactions	----- P. 18
(5) Fair Value Information on Derivative Transactions	----- P. 20

IV. Reserves for Possible Loan Losses ----- P. 25

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I. General Account Assets

1. Trading Account Securities (General Account)

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

(millions of yen)

	As of March 31, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
National government bonds	-	-	-	-
Local government bonds	-	-	-	-
Public entity bonds	-	-	-	-
Total	-	-	-	-

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

(millions of yen)

	Year ended March 31, 2010	Year ended March 31, 2011
National government bonds	1,408,800	-
Local government bonds	-	-
Public entity bonds	-	-
Total	1,408,800	-

2. Securities (General Account)

(1) Breakdown of Securities (General Account)

(millions of yen)

	As of March 31, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
National government bonds	10,404,682	45.6	10,879,230	46.9
Local government bonds	318,778	1.4	309,255	1.3
Corporate bonds	2,266,518	9.9	2,246,485	9.7
Public entity bonds	846,516	3.7	795,308	3.4
Domestic stocks	3,258,143	14.3	2,538,013	10.9
Foreign securities	6,325,956	27.8	7,035,698	30.3
Foreign bonds	4,782,266	21.0	5,581,739	24.1
Foreign stocks and other securities	1,543,689	6.8	1,453,959	6.3
Other securities	219,225	1.0	192,683	0.8
Total	22,793,303	100.0	23,201,366	100.0

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

(millions of yen)

	As of March 31, 2010	As of March 31, 2011
	Carrying value	Carrying value
Hokkaido	6,402	5,126
Tohoku	202	-
Kanto	132,134	114,868
Chubu	31,296	35,463
Kinki	33,966	40,284
Chugoku	4,935	3,017
Shikoku	1,186	547
Kyushu	21,504	21,158
Others	87,148	88,788
Total	318,778	309,255

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, 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
As of March 31, 2011							
Securities	525,927	1,994,070	2,206,607	1,372,797	2,582,345	14,519,618	23,201,366
National government bonds	222,228	516,918	347,507	193,633	1,490,966	8,107,975	10,879,230
Local government bonds	10,980	95,550	128,943	20,516	25,473	27,791	309,255
Corporate bonds	115,348	308,295	695,785	536,389	272,534	318,131	2,246,485
Domestic stocks	-	-	-	-	-	2,538,013	2,538,013
Foreign securities	173,518	1,028,686	1,024,426	617,232	778,224	3,413,610	7,035,698
Foreign bonds	173,518	1,028,124	1,019,762	615,757	778,224	1,966,352	5,581,739
Foreign stocks and other securities	-	561	4,664	1,474	-	1,447,258	1,453,959
Other securities	3,852	44,619	9,944	5,025	15,146	114,094	192,683
Monetary claims bought	-	5,336	4,066	-	-	281,712	291,115
Certificates of deposit	16,000	-	-	-	-	-	16,000
Others	1,000	479	-	-	-	19,698	21,178

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

(4) Domestic Stocks by Industry (General Account)

(millions of yen)

	As of March 31, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
Forestry and fisheries	447	0.0	353	0.0
Mining	463	0.0	438	0.0
Construction	58,628	1.8	52,179	2.1
Manufacturing industries				
Food products	103,333	3.2	91,758	3.6
Textiles and clothing	28,480	0.9	24,715	1.0
Pulp and paper	3,144	0.1	2,804	0.1
Chemicals	146,657	4.5	114,109	4.5
Medical supplies	85,567	2.6	39,115	1.5
Oil and coal products	6,400	0.2	7,059	0.3
Rubber products	12,011	0.4	11,305	0.4
Glass and stone products	91,470	2.8	59,107	2.3
Steel	105,285	3.2	75,509	3.0
Non-steel metals	21,436	0.7	13,210	0.5
Metal products	27,899	0.9	28,437	1.1
Machinery	117,873	3.6	105,425	4.2
Electric appliances	636,204	19.5	520,476	20.5
Transportation vehicles	252,989	7.8	183,781	7.2
Precision instruments	98,781	3.0	70,905	2.8
Others	69,219	2.1	56,963	2.2
Electric and gas utilities	280,661	8.6	114,653	4.5
Transportation and communications industries				
Ground transportation	201,847	6.2	169,624	6.7
Water transportation	1,190	0.0	1,134	0.0
Air transportation	1,406	0.0	1,403	0.1
Warehouses	5,103	0.2	4,443	0.2
Telecommunications	40,591	1.2	33,539	1.3
Commerce				
Wholesale	93,110	2.9	92,580	3.6
Retail	74,400	2.3	69,578	2.7
Financial industries				
Banks	398,971	12.2	321,418	12.7
Security and trading companies	22,832	0.7	17,734	0.7
Insurance	185,745	5.7	179,098	7.1
Other	18,381	0.6	13,131	0.5
Real estate	18,113	0.6	18,114	0.7
Service	49,491	1.5	43,901	1.7
Total	3,258,143	100.0	2,538,013	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, 2010	As of March 31, 2011
Policy loans	571,443	539,497
Premium loans	74,762	66,650
Policyholder loans	496,680	472,847
Ordinary loans	3,262,921	3,087,925
[Loans to non-residents]	[157,043]	[116,056]
Loans to corporations	2,793,625	2,648,620
[Loans to domestic corporations]	[2,732,734]	[2,595,745]
Loans to national government, government-related organizations and international organizations	80,260	58,213
Loans to local governments and public entities	358,129	351,694
Mortgage loans	30,701	29,245
[Trust loans]	[25,337]	[25,105]
Consumer loans	71	61
Others	132	89
Total loans	3,834,365	3,627,422

(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, 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
As of March 31, 2011							
Floating-rate loans	33,851	71,207	34,263	31,812	10,048	25,377	206,559
Fixed-rate loans	225,283	588,242	568,425	523,482	452,251	523,680	2,881,365
Total	259,134	659,450	602,689	555,294	462,299	549,057	3,087,925

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

(millions of yen except number of borrowers)

		As of March 31, 2010		As of March 31, 2011	
			%		%
Large corporations	Number of borrowers	471	48.8	392	51.5
	Amount of loans	2,295,991	84.0	2,197,946	84.7
Medium-sized corporations	Number of borrowers	71	7.4	48	6.3
	Amount of loans	17,023	0.6	11,157	0.4
Small-sized corporations	Number of borrowers	423	43.8	321	42.2
	Amount of loans	419,719	15.4	386,641	14.9
Total	Number of borrowers	965	100.0	761	100.0
	Amount of loans	2,732,734	100.0	2,595,745	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, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
Domestic				
Manufacturing industries	544,190	16.7	505,762	16.4
Foodstuffs and beverages	33,202	1.0	35,859	1.2
Textile products	8,206	0.3	5,360	0.2
Lumber and wood products	1,529	0.0	1,259	0.0
Pulp, paper and paper products	41,947	1.3	35,513	1.2
Printing	10,146	0.3	21,361	0.7
Chemical and allied products	61,640	1.9	56,092	1.8
Petroleum refining	27,313	0.8	24,307	0.8
Ceramic, stone and clay products	20,882	0.6	16,866	0.5
Iron and steel	69,237	2.1	68,992	2.2
Non-ferrous metals and products	15,831	0.5	13,591	0.4
Fabricated metal products	2,472	0.1	2,105	0.1
General-purpose and production- and business-oriented machinery	78,133	2.4	72,143	2.3
Electrical machinery equipment and supplies	92,314	2.8	84,877	2.7
Transportation equipment	61,387	1.9	54,171	1.8
Miscellaneous manufacturing industries	19,943	0.6	13,259	0.4
Agriculture and forestry	17	0.0	-	-
Fishery	-	-	-	-
Mining and quarrying of stone and gravel	-	-	-	-
Construction	20,213	0.6	18,220	0.6
Electricity, gas, heat supply and water	393,849	12.1	366,050	11.9
Information and communications	22,034	0.7	38,762	1.3
Transport and postal activities	266,394	8.2	249,093	8.1
Wholesale trade	548,193	16.8	543,995	17.6
Retail trade	35,769	1.1	26,922	0.9
Finance and insurance	816,181	25.0	782,920	25.4
Real estate	214,501	6.6	198,629	6.4
Goods rental and leasing	167,329	5.1	162,046	5.2
Scientific research, professional and technical services	1,239	0.0	287	0.0
Accommodations	2,079	0.1	1,343	0.0
Eating and drinking services	3,073	0.1	1,581	0.1
Living-related and personal services and amusement services	7,179	0.2	3,548	0.1
Education, learning support	140	0.0	194	0.0
Medical, health care and welfare	102	0.0	65	0.0
Other services	2,850	0.1	2,196	0.1
Local governments	29,031	0.9	40,273	1.3
Individuals	30,773	0.9	29,306	0.9
Others	733	0.0	666	0.0
Total domestic	3,105,877	95.2	2,971,868	96.2
Foreign				
Governments	96,152	2.9	63,180	2.0
Financial institutions	13,000	0.4	18,000	0.6
Commercial and industrial	47,891	1.5	34,875	1.1
Total foreign	157,043	4.8	116,056	3.8
Total	3,262,921	100.0	3,087,925	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, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
Hokkaido	43,635	1.4	41,235	1.4
Tohoku	32,097	1.0	27,614	0.9
Kanto	2,331,433	75.8	2,259,714	76.8
Chubu	217,904	7.1	195,120	6.6
Kinki	312,713	10.2	287,507	9.8
Chugoku	43,819	1.4	38,679	1.3
Shikoku	22,508	0.7	21,062	0.7
Kyushu	71,180	2.3	71,769	2.4
Total	3,075,292	100.0	2,942,704	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, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
Secured loans	29,458	0.9	21,452	0.7
Stocks and other securities	4,395	0.1	3,359	0.1
Real and personal estate	24,234	0.7	17,428	0.6
Others	828	0.0	664	0.0
Guarantees	159,789	4.9	136,593	4.4
Unsecured loans	3,043,088	93.3	2,900,714	93.9
Others	30,585	0.9	29,164	0.9
Total loans	3,262,921	100.0	3,087,925	100.0
Subordinated loans	380,563	11.7	383,063	12.4

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, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
Foreign bonds	4,344,132	62.3	5,050,119	68.0
Foreign stocks	301,274	4.3	298,584	4.0
Cash, cash equivalents and other assets	382,459	5.5	86,590	1.2
Sub-total	5,027,866	72.1	5,435,294	73.2

B. Assets swapped into yen

(millions of yen)

	As of March 31, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	109,924	1.6	180,749	2.4
Sub-total	109,924	1.6	180,749	2.4

C. Assets denominated in yen

(millions of yen)

	As of March 31, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
Loans to borrowers outside Japan	157,043	2.3	116,056	1.6
Foreign bonds and others	1,683,368	24.1	1,690,067	22.8
Sub-total	1,840,412	26.4	1,806,123	24.3

D. Total

(millions of yen)

Foreign investments	6,978,204	100.0	7,422,167	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, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
U.S. dollar	2,382,644	47.4	2,799,123	51.5
Euro	2,103,597	41.8	2,022,757	37.2
British pound	233,330	4.6	247,498	4.6
Australian dollar	136,532	2.7	156,212	2.9
Canadian dollar	34,619	0.7	64,061	1.2
New Taiwan dollar	39,008	0.8	41,755	0.8
Chinese yuan	44,219	0.9	36,516	0.7
Total (including others not listed above)	5,027,866	100.0	5,435,294	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, 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
As of March 31, 2011								
North America	2,804,124	39.9	2,736,626	49.0	67,497	4.6	26,800	23.1
Europe	2,451,678	34.8	2,396,215	42.9	55,463	3.8	35,500	30.6
Oceania	148,610	2.1	125,954	2.3	22,656	1.6	15,000	12.9
Asia	110,304	1.6	6,137	0.1	104,167	7.2	230	0.2
Latin America	1,408,495	20.0	204,466	3.7	1,204,029	82.8	2,575	2.2
Middle East	-	-	-	-	-	-	-	-
Africa	146	0.0	-	-	146	0.0	-	-
International organizations	112,338	1.6	112,338	2.0	-	-	35,950	31.0
Total	7,035,698	100.0	5,581,739	100.0	1,453,959	100.0	116,056	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, 2010					As of March 31, 2011				
	Interest-related	Currency-related	Stock-related	Bond-related	Total	Interest-related	Currency-related	Stock-related	Bond-related	Total
Hedge accounting applied	(299)	(3,809)	-	-	(4,109)	4,554	(118,807)	-	-	(114,253)
Hedge accounting not applied	37	(411)	(5,466)	(3,144)	(8,985)	37	(316)	(2,882)	(952)	(4,113)
Total	(262)	(4,221)	(5,466)	(3,144)	(13,094)	4,591	(119,124)	(2,882)	(952)	(118,367)

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

As of 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), totaling loss of 12,794 million yen.

As of March 31, 2011: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 118,807 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 4,113 million yen), totaling loss of 122,921 million yen.

B. Fair value information on derivatives

(a) Interest-related transactions

(millions of yen)

	As of March 31, 2010					As of March 31, 2011				
	Notional amount/ Contract value	Over 1 Year	Fair value	Gains (losses)	Hedge accounting applied	Notional amount/ Contract value	Over 1 Year	Fair value	Gains (losses)	Hedge accounting applied
Exchange-traded transactions										
Interest rate futures										
Sold	-	-	-	-	-	24,901	-	(8)	(8)	-
Bought	-	-	-	-	-	24,911	-	4	4	-
Over-the-counter transactions										
Yen interest rate swaps										
Receipts fixed, payments floating	126,666	110,830	2,917	2,917	2,879	110,340	92,340	2,668	2,668	2,627
Receipts floating, payments fixed	183,000	183,000	(3,179)	(3,179)	(3,179)	320,000	320,000	1,926	1,926	1,926
Total				(262)	(299)				4,591	4,554

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

(Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
As of March 31, 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
As of March 31, 2011							
Notional amount (receipts fixed, payments floating)	18,000	58,300	25,850	8,190	-	-	110,340
Average fixed rate (receipt)	1.26	1.22	1.55	1.67	-	-	1.34
Average floating rate (payment)	0.32	0.27	0.28	0.35	-	-	0.29
Notional amount (receipts floating, payments fixed)	-	-	320,000	-	-	-	320,000
Average fixed rate (payment)	-	-	0.52	-	-	-	0.52
Average floating rate (receipt)	-	-	0.46	-	-	-	0.46
Total	18,000	58,300	345,850	8,190	-	-	430,340

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2010				As of March 31, 2011			
	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	3,334,360	(6,573)	(6,573)	(3,887)	3,721,930	(122,740)	(122,740)	(118,907)
U.S. dollar	1,542,163	(65,171)	(65,171)	(60,403)	1,921,673	(440)	(440)	188
Euro	1,503,317	57,033	57,033	55,215	1,431,460	(112,654)	(112,654)	(110,345)
British pound	168,416	8,419	8,419	8,023	187,957	(3,236)	(3,236)	(2,916)
Australian dollar	74,224	(5,035)	(5,035)	(4,918)	110,911	(3,896)	(3,896)	(3,535)
Canadian dollar	24,200	(2,208)	(2,208)	(2,148)	45,996	(899)	(899)	(788)
Swedish krona	10,687	33	33	29	12,178	(835)	(835)	(802)
Danish krone	7,787	281	281	248	6,601	(438)	(438)	(386)
Norwegian krone	3,562	72	72	66	5,150	(339)	(339)	(322)
Bought	345,972	2,351	2,351	77	143,163	3,616	3,616	99
U.S. dollar	136,547	1,758	1,758	28	72,352	453	453	21
Euro	195,500	411	411	49	42,672	2,138	2,138	77
Australian dollar	3,980	146	146	-	16,921	803	803	-
British pound	9,044	(1)	(1)	-	7,717	113	113	1
Canadian dollar	690	28	28	-	2,869	86	86	-
Swedish krona	-	-	-	-	253	7	7	-
Hong Kong dollar	192	7	7	-	228	6	6	-
Danish krone	-	-	-	-	114	5	5	-
Norwegian krone	3	0	0	-	30	1	1	-
Indian rupee	12	0	0	-	3	0	0	-
Total			(4,221)	(3,809)			(119,124)	(118,807)

- Note:
1. Forward exchange rates are used for exchange rates as of fiscal 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. Fair values are shown in "Gains (losses)".
 4. There were no transactions with a maturity of more than one year in the table above.

(c) Stock-related transactions

(millions of yen)

	As of March 31, 2010				As of March 31, 2011			
	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 stock index futures								
Sold	-	-	-	-	14,902	(2,421)	(2,421)	-
Stock index options								
Sold								
Call	99,985 [1,786]	4,422	(2,635)	-	- [-]	-	-	-
Bought								
Put	100,000 [3,117]	286	(2,830)	-	79,961 [5,162]	4,700	(461)	-
Total			(5,466)	-			(2,882)	-

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

(d) Bond-related transactions

(millions of yen)

	As of March 31, 2010				As of March 31, 2011			
	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	5,009	33	33	-	3,193	(15)	(15)	-
Bought	-	-	-	-	11,932	68	68	-
Over-the-counter transactions								
Foreign currency-denominated bond forward contracts								
Sold	-	-	-	-	16,713	(25)	(25)	-
Bought	-	-	-	-	16,701	17	17	-
Bond OTC options								
Sold								
Call	17,488 [46]	17	29	-	7,391 [25]	30	(4)	-
Put	45,815 [114]	187	(73)	-	27,173 [34]	3	31	-
Bought								
Call	45,815 [68]	33	(34)	-	27,173 [28]	24	(4)	-
Put	374,384 [3,320]	221	(3,098)	-	87,064 [1,026]	7	(1,019)	-
Total			(3,144)	-			(952)	-

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

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

1. Fair Value Information on Securities Underlying Individual Variable Insurance

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

A. Gains and losses on derivatives

(millions of yen)

	As of March 31, 2010					As of March 31, 2011				
	Interest-related	Currency-related	Stock-related	Bond-related	Total	Interest-related	Currency-related	Stock-related	Bond-related	Total
Hedge accounting applied	-	-	-	-	-	-	-	-	-	-
Hedge accounting not applied	-	(4)	-	-	(4)	-	1	-	-	1
Total	-	(4)	-	-	(4)	-	1	-	-	1

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, 2010				As of March 31, 2011			
	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	940	(38)	(38)	-	711	(15)	(15)	-
U.S. dollar	240	(9)	(9)	-	383	(5)	(5)	-
Euro	469	(14)	(14)	-	236	(9)	(9)	-
British pound	8	(0)	(0)	-	91	(0)	(0)	-
Canadian dollar	222	(14)	(14)	-	-	-	-	-
Bought	725	34	34	-	611	16	16	-
U.S. dollar	379	17	17	-	405	11	11	-
Euro	5	0	0	-	50	1	1	-
British pound	197	10	10	-	47	0	0	-
Polish zloty	51	2	2	-	45	1	1	-
Swiss franc	31	1	1	-	25	0	0	-
Singapore dollar	19	0	0	-	19	0	0	-
Norwegian krone	19	0	0	-	13	0	0	-
Canadian dollar	8	0	0	-	2	0	0	-
Australian dollar	10	0	0	-	-	-	-	-
Swedish krona	0	0	0	-	-	-	-	-
Total			(4)	-			1	-

- Note:
1. Forward exchange rates are used for exchange rates as of fiscal ends.
 2. Regarding assets and liabilities which are denominated in foreign currencies but have fixed settlement in yen under currency forward contracts are reported in yen amounts in the balance sheets, those currency forward contracts are excluded from the table above.
 3. Fair value is shown in "Gains (losses)".
 4. There were no transactions with a maturity of more than one year in the table above.

The Company held no interest-related, stock-related or bond-related derivative instruments since March 31, 2010. Therefore no information for (a) interest-related, (c) stock-related, or (d) bond-related derivative instruments is provided in the report.

2. Fair Value Information on Securities Underlying Individual Variable Annuities

(1) Gains and losses on derivatives

(millions of yen)

	As of March 31, 2010					As of March 31, 2011				
	Interest-related	Currency-related	Stock-related	Bond-related	Total	Interest-related	Currency-related	Stock-related	Bond-related	Total
Hedge accounting applied	-	-	-	-	-	-	-	-	-	-
Hedge accounting not applied	-	(0)	-	-	(0)	-	-	-	-	-
Total	-	(0)	-	-	(0)	-	-	-	-	-

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

(2) Fair value information on derivatives

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2010				As of March 31, 2011			
	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								
U.S. dollar	5	(0)	(0)	-	-	-	-	-
Euro	3	(0)	(0)	-	-	-	-	-
British pound	1	(0)	(0)	-	-	-	-	-
Euro	0	(0)	(0)	-	-	-	-	-
Bought								
U.S. dollar	5	0	0	-	-	-	-	-
Canadian dollar	3	0	0	-	-	-	-	-
Euro	1	0	0	-	-	-	-	-
Euro	0	0	0	-	-	-	-	-
Total			(0)	-			-	-

- Note:
1. Forward exchange rates are used for exchange rates as of fiscal ends.
 2. Regarding assets and liabilities which are denominated in foreign currencies but have fixed settlement in yen under currency forward contracts are reported in yen amounts in the balance sheets, those currency forward contracts are excluded from the table above.
 3. Fair value is shown in "Gains (losses)".
 4. There were no transactions with a maturity of more than one year in the table above.

The Company held no interest-related, stock-related or bond-related derivative instruments since March 31, 2010. Therefore no information for (a) interest-related, (c) stock-related, or (d) bond-related derivative instruments is provided in the report.

III. Company Total of General Account and Separate Account

1. Asset Composition

(1) Asset Composition

(millions of yen)

	As of March 31, 2010		As of March 31, 2011	
	Carrying value	%	Carrying value	%
Cash, deposits, and call loans	397,604	1.3	467,149	1.5
Securities repurchased under resale agreements	-	-	-	-
Deposit paid for securities borrowing transactions	-	-	-	-
Monetary claims bought	289,885	0.9	291,115	0.9
Trading account securities	-	-	-	-
Money held in trust	22,258	0.1	21,178	0.1
Securities	23,987,934	77.8	24,294,557	78.7
Domestic bonds	13,336,448	43.3	13,750,568	44.5
Domestic stocks	3,598,019	11.7	2,838,617	9.2
Foreign securities	6,678,934	21.7	7,370,161	23.9
Foreign bonds	4,944,976	16.0	5,723,585	18.5
Foreign stocks and other securities	1,733,957	5.6	1,646,575	5.3
Other securities	374,532	1.2	335,210	1.1
Loans	3,834,365	12.4	3,627,422	11.8
Policy loans	571,443	1.9	539,497	1.7
Ordinary loans	3,262,921	10.6	3,087,925	10.0
Real estate	1,238,898	4.0	1,290,787	4.2
Deferred tax assets	337,687	1.1	475,198	1.5
Others	734,927	2.4	415,152	1.3
Reserve for possible loan losses	(21,095)	(0.1)	(12,900)	(0.0)
Total	30,822,467	100.0	30,869,661	100.0
Foreign currency-denominated assets	5,382,291	17.5	5,765,641	18.7

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, 2010	Year ended March 31, 2011
Cash, deposits, and call loans	4,096	69,545
Securities repurchased under resale agreements	-	-
Deposit paid for securities borrowing transactions	(14,954)	-
Monetary claims bought	8,513	1,230
Trading account securities	(52,597)	-
Money held in trust	8,993	(1,080)
Securities	1,320,088	306,622
Domestic bonds	382,671	414,119
Domestic stocks	458,418	(759,401)
Foreign securities	458,447	691,227
Foreign bonds	327,061	778,608
Foreign stocks and other securities	131,385	(87,381)
Other securities	20,551	(39,322)
Loans	(414,073)	(206,942)
Policy loans	(33,262)	(31,946)
Ordinary loans	(380,811)	(174,996)
Real estate	3,775	51,888
Deferred tax assets	(303,303)	137,511
Others	249,864	(319,774)
Reserve for possible loan losses	(10,179)	8,195
Total	800,224	47,194
Foreign currency-denominated assets	657,083	383,349

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, 2010		As of March 31, 2011	
	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	1,216,890	219,533	1,114,369	(21,228)
General account	22,258	3,359	21,178	(1,049)
Separate account	1,194,631	216,173	1,093,190	(20,179)

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

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

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

(millions of yen)

	Book value	Fair value	Gains (losses)		(millions of yen)
				Gains	Losses
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	-	-	-	-	-
As of March 31, 2011					
Bonds held to maturity	145,823	150,247	4,424	4,424	-
Domestic bonds	103,924	105,161	1,237	1,237	-
Foreign bonds	41,899	45,085	3,186	3,186	-
Policy-reserve-matching bonds	6,870,639	7,092,066	221,426	234,913	13,486
Domestic bonds	6,870,639	7,092,066	221,426	234,913	13,486
Stocks of subsidiaries and affiliates	20,785	42,999	22,213	22,224	10
Securities available for sale	14,706,987	15,078,568	371,580	794,148	422,567
Domestic bonds	6,299,209	6,460,407	161,198	174,100	12,902
Domestic stocks	1,915,677	2,221,350	305,672	495,777	190,104
Foreign securities	6,088,114	5,987,731	(100,383)	106,876	207,259
Foreign bonds	5,608,527	5,539,839	(68,687)	85,205	153,892
Foreign stocks and other securities	479,587	447,891	(31,695)	21,671	53,367
Other securities	106,978	101,963	(5,015)	6,914	11,929
Monetary claims bought	281,006	291,115	10,108	10,479	371
Certificates of deposit	16,000	16,000	0	0	-
Others	-	-	-	-	-
Total	21,744,236	22,363,881	619,644	1,055,709	436,065
Domestic bonds	13,273,773	13,657,635	383,862	410,250	26,388
Domestic stocks	1,915,677	2,221,350	305,672	495,777	190,104
Foreign securities	6,149,107	6,074,134	(74,972)	132,287	207,259
Foreign bonds	5,650,426	5,584,925	(65,501)	88,391	153,892
Foreign stocks and other securities	498,680	489,209	(9,471)	43,896	53,367
Other securities	108,671	103,645	(5,025)	6,914	11,940
Monetary claims bought	281,006	291,115	10,108	10,479	371
Certificates of deposit	16,000	16,000	0	0	-
Others	-	-	-	-	-

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

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

(millions of yen)

	As of March 31, 2010	As of March 31, 2011
Bonds held to maturity	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries and affiliates	202,902	202,187
Unlisted domestic stocks (except over-the-counter stocks)	182,680	182,680
Unlisted foreign stocks (except over-the-counter stocks)	12,192	12,192
Others	8,029	7,313
Other securities	1,305,728	1,190,373
Unlisted domestic stocks (except over-the-counter stocks)	135,623	133,982
Unlisted foreign stocks (except over-the-counter stocks)	1,063,784	968,050
Unlisted foreign bonds	0	0
Others	106,320	88,340
Total	1,508,631	1,392,560

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 5,524 million yen as of March 31, 2011 and loss of 3,714 million yen as of March 31, 2010.

(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, 2010	22,258	22,258	3,303	7,288	3,984
As of March 31, 2011	21,178	21,178	(1,049)	4,705	5,755

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, 2010		As of March 31, 2011	
	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	22,258	3,303	21,178	(1,049)

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

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

(millions of yen)

	As of March 31, 2010					As of March 31, 2011				
	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	-	-	-	-	-	-	-	-	-	-

(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, 2011 were as follows:

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

B. Transaction policy

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

C. Application of hedge accounting

The Company applied hedge accounting for the following derivative transactions for the fiscal year ended March 31, 2011:

- 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;
- foreign currency forward contracts and currency options used for hedging foreign currency-denominated term deposits as underlying assets; and
- currency swap transactions used for hedging foreign currency-denominated bonds payable as underlying assets.

In applying hedge accounting, the Company has established investment policy and procedure guidelines in accordance with the "Statement on Establishment of Accounting Standards for Financial Products" issued by the Business Accounting Council. In line with the policy and procedure guidelines, the Company clarifies the risk of underlying assets to be hedged and derivative instruments to be used, and manages derivative transactions 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, 2011:

(billions of yen)

	As of March 31, 2010		As of March 31, 2011	
	Notional amount/ Contract value	Credit risk amount	Notional amount/ Contract value	Credit risk amount
Interest rate swaps	309.6	4.5	430.3	6.7
Foreign currency Forward contracts	3,751.4	112.4	4,098.3	48.8
Currency options	-	-	-	-
Currency swaps	-	-	107.5	15.3
Bond forward contracts	-	-	33.4	0.0
Bond options	483.5	0.4	148.8	0.0
Total	4,544.6	117.5	4,818.4	71.0

Overall investment risks, including those of derivatives, are managed under the internal risk management policy in which detailed management measures are clarified. The “Risk Management Department”, 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, 2010					As of March 31, 2011				
	Interest-related	Currency-related	Stock-related	Bond-related	Total	Interest-related	Currency-related	Stock-related	Bond-related	Total
Hedge accounting applied	(229)	(3,809)	-	-	(4,109)	4,554	(118,807)	-	-	(114,253)
Hedge accounting not applied	37	(1,115)	(4,919)	(3,144)	(9,141)	37	(541)	(3,021)	(952)	(4,477)
Total	(262)	(4,925)	(4,919)	(3,144)	(13,250)	4,591	(119,349)	(3,021)	(952)	(118,731)

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

As of 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), totaling loss of 12,951 million yen.

As of March 31, 2011: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 118,807 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 4,477 million yen), totaling loss of 123,285 million yen.

B. Fair value information on derivatives

(a) Interest-related transactions

(millions of yen)

	As of March 31, 2010				As of March 31, 2011			
	Notional amount/ contract value	Over 1 Year	Fair value	Gains (losses)	Notional amount/ contract value	Over 1 Year	Fair value	Gains (losses)
Exchange-traded transactions								
Interest rate futures								
Sold	-	-	-	-	24,901	-	(8)	(8)
Bought	-	-	-	-	24,911	-	4	4
Over-the-counter transactions								
Yen interest rate swaps								
Receipts fixed, payments floating	1,000	1,000	37	37	1,000	1,000	40	40
Total				37				37

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

(Reference) Interest rate swaps by contractual maturity dates

(millions of yen, percentage)

	1 year or shorter	Over 1 year to 3 years	Over 3 years to 5 years	Over 5 years to 7 years	Over 7 years to 10 years	Over 10 years	Total
As of March 31, 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
Total	-	-	-	1,000	-	-	1,000
As of March 31, 2011							
Notional amount (receipts fixed, payments floating)	-	-	1,000	-	-	-	1,000
Average fixed rate (receipt)	-	-	1.47	-	-	-	1.47
Average floating rate (payment)	-	-	0.19	-	-	-	0.19
Total	-	-	1,000	-	-	-	1,000

(b) Currency-related transactions

(millions of yen)

	As of March 31, 2010			As of March 31, 2011		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Over-the-counter transactions						
Currency forward contracts						
Sold	497,428	(4,486)	(4,486)	228,693	(4,500)	(4,500)
U.S. dollar	217,103	(5,221)	(5,221)	141,347	(815)	(815)
Euro	251,545	987	987	50,418	(2,789)	(2,789)
Australian dollar	4,113	(122)	(122)	17,343	(366)	(366)
British pound	15,248	365	365	14,334	(306)	(306)
Canadian dollar	7,539	(533)	(533)	3,561	(113)	(113)
Danish krone	763	33	33	641	(52)	(52)
Swedish krona	771	(1)	(1)	533	(34)	(34)
Norwegian krone	339	6	6	253	(16)	(16)
Mexican peso	-	-	-	243	(6)	(6)
Polish zloty	-	-	-	13	0	0
Singapore dollar	0	(0)	(0)	3	0	0
Swiss franc	2	(0)	(0)	-	-	-
Bought	357,104	3,371	3,371	158,375	3,959	3,959
U.S. dollar	143,371	2,285	2,285	82,040	718	718
Euro	190,987	386	386	44,275	2,151	2,151
Australian dollar	4,183	160	160	16,925	803	803
British pound	14,444	316	316	9,043	115	115
Canadian dollar	826	30	30	2,922	87	87
Polish zloty	1,293	74	74	1,109	29	29
Swiss franc	800	57	57	620	15	15
Singapore dollar	486	27	27	480	9	9
Norwegian krone	503	23	23	357	9	9
Swedish krona	2	0	0	253	7	7
Hong Kong dollar	192	7	7	228	6	6
Danish krone	-	-	-	114	5	5
Indian rupee	12	0	0	3	0	0
Mexican peso	-	-	-	0	0	0
Total			(1,115)			(541)

- Note: 1. Forward exchange rates are used for exchange rates as of fiscal ends.
2. Fair values are shown in "Gains (losses)".
3. 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, 2010			As of March 31, 2011		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen stock index futures						
Sold	-	-	-	14,902	(2,421)	(2,421)
Bought	12,820	512	512	13,798	(184)	(184)
Foreign currency-denominated stock index futures						
Bought	2,945	34	34	1,960	45	45
Stock index options						
Sold						
Call	99,985 [1,786]	4,422	(2,635)	- [-]	-	-
Bought						
Put	100,000 [3,117]	286	(2,830)	79,961 [5,162]	4,700	(461)
Total			(4,919)			(3,021)

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

2. 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, 2010			As of March 31, 2011		
	Notional amount/ contract value	Fair value	Gains (losses)	Notional amount/ contract value	Fair value	Gains (losses)
Exchange-traded transactions						
Yen bond futures						
Sold	5,009	33	33	3,193	(15)	(15)
Bought	-	-	-	11,932	68	68
Over-the-counter transactions						
Foreign currency-denominated bond forward contracts						
Sold	-	-	-	16,713	(25)	(25)
Bought	-	-	-	16,701	17	17
Bond OTC options						
Sold						
Call	17,488 [46]	17	29	7,391 [25]	30	(4)
Put	45,815 [114]	187	(73)	27,173 [34]	3	31
Bought						
Call	45,815 [68]	33	(34)	27,173 [28]	24	(4)
Put	374,384 [3,320]	221	(3,098)	87,064 [1,026]	7	(1,019)
Total			(3,144)			(952)

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

2. 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.

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

(i) 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	5,000	5,000	36	36
	Receipts floating, payments fixed	loans payable	183,000	183,000	(3,179)	(3,179)
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	loans	120,666	104,830	2,842	2,842
Total						(299)

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

(ii) As of March 31, 2011

(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	5,000	-	18	18
	Receipts floating, payments fixed	loans payable	320,000	320,000	1,926	1,926
Special hedge accounting for interest rate swaps	Yen interest rate swaps Receipts fixed, payments floating	loans	104,340	91,340	2,609	2,609
Total						4,554

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, 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
As of March 31, 2011							
Notional amount (receipts fixed, payments floating)	18,000	58,300	24,850	8,190	-	-	109,340
Average fixed rate (receipt)	1.26	1.22	1.56	1.67	-	-	1.34
Average floating rate (payment)	0.32	0.27	0.28	0.35	-	-	0.29
Notional amount (receipts floating, payments fixed)	-	-	320,000	-	-	-	320,000
Average fixed rate (payment)	-	-	0.52	-	-	-	0.52
Average floating rate (receipt)	-	-	0.46	-	-	-	0.46
Total	18,000	58,300	344,850	8,190	-	-	429,340

(b) Currency-related transactions

(i) As of March 31, 2010

(millions of yen)

Type of hedge accounting	Type	Hedged item	Contract value	with maturity of more than one year	Fair value	Gains (losses)
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds				
	Sold		2,875,475	-	(3,887)	(3,887)
	U.S. dollar		1,336,048	-	(60,403)	(60,403)
	Euro		1,271,841	-	55,215	55,215
	British pound		153,954	-	8,023	8,023
	Australian dollar		70,276	-	(4,918)	(4,918)
	Canadian dollar		23,054	-	(2,148)	(2,148)
	Swedish krona		10,052	-	29	29
	Danish krone		7,024	-	248	248
	Norwegian krone		3,223	-	66	66
	Bought		9,629	-	77	77
	Euro		5,184	-	49	49
	U.S. dollar		4,445	-	28	28
	British pound		-	-	-	-
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits	109,719	-	-	-
	Sold		80,715	-	-	-
	Australian dollar		29,003	-	-	-
	U.S. dollar					
	Currency swaps	Foreign currency-denominated bonds payable	-	-	-	-
	U.S. dollar		-	-	-	-
Total						(3,809)

Note: 1. Forward exchange rates are used for exchange rates as of the fiscal year end.

2. Currency forward contracts other than those which are applied fair value hedge method to are recorded as the combined amount of such currency forward contracts and their corresponding hedged items. Therefore, their fair values are included in the fair value of such foreign currency-denominated term deposits.

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

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

(ii) As of March 31, 2011

(millions of yen)

Type of hedge accounting	Type	Hedged item	Contract value	with maturity of more than one year	Fair value	Gains (losses)
Fair value hedge	Currency forward contracts	Foreign currency-denominated bonds				
	Sold		3,526,926	-	(118,907)	(118,907)
	U.S. dollar		1,796,391	-	188	188
	Euro		1,394,184	-	(110,345)	(110,345)
	British pound		177,162	-	(2,916)	(2,916)
	Australian dollar		93,764	-	(3,535)	(3,535)
	Canadian dollar		42,809	-	(788)	(788)
	Swedish krona		11,745	-	(802)	(802)
	Danish krone		5,968	-	(386)	(386)
	Norwegian krone		4,899	-	(322)	(322)
	Bought		3,999	-	99	99
	U.S. dollar		2,519	-	21	21
	Euro		1,432	-	77	77
	British pound		48	-	1	1
Currency allotment method	Currency forward contracts	Foreign currency-denominated term deposits	180,356	-	-	-
	Sold		140,354	-	-	-
	Australian dollar		40,001	-	-	-
	U.S. dollar					
	Currency swaps	Foreign currency-denominated bonds payable	107,562	107,562	-	-
	U.S. dollar		107,562	107,562	-	-
Total						(118,807)

Note: 1. Forward exchange rates are used for exchange rates as of the fiscal year end.

2. Currency forward contracts other than those which are applied fair value hedge method to are recorded as the combined amount of such currency forward contracts and their corresponding hedged items (foreign currency-denominated term deposits and foreign currency-denominated bonds payable). Therefore, their fair values are included in the fair value of such foreign currency-denominated term deposits and foreign currency-denominated bonds payable.

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

The Company held no stock-related, bond-related or other derivative instruments since March 31, 2010.

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

IV. Reserves for Possible Loan Losses

(millions of yen)

	As of March 31, 2010	As of March 31, 2011	Change
(1) Total of reserves for possible loan losses			
(a) general reserve	4,853	4,480	(373)
(b) specific reserve	16,241	8,419	(7,821)
(c) specific reserve for loans to refinancing countries	-	-	-
(2) Specific reserve			
(a) provision for the year	16,256	8,435	(7,821)
(b) reversal for the year [excludes reversal due to write-offs]	3,340	9,127	5,787
(c) net amount of provision	12,916	(691)	(13,608)
(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	573	410	(162)

- 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, 2010: 4,206 million yen
 - Fiscal year ended March 31, 2011: 3,832 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.