

Supplementary Materials for the Fiscal Year Ended March 31, 2006

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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, 2005		As of March 31, 2006	
	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, 2005	Year ended March 31, 2006
National government bonds	-	-
Local government bonds	-	-
Public entity bonds	-	-
Total	-	-

2. Securities (General Account)

(1) Breakdown of Securities (General Account)

(Millions of yen)

	As of March 31, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
National government bonds	5,730,825	28.4	6,920,000	30.9
Local government bonds	980,817	4.9	785,666	3.5
Corporate bonds	2,985,517	14.8	2,780,654	12.4
Public entity bonds	1,360,312	6.8	1,224,273	5.5
Domestic stocks	4,287,014	21.3	5,784,498	25.8
Foreign securities	5,908,290	29.3	5,828,533	26.0
Foreign bonds	5,349,653	26.5	4,958,780	22.1
Foreign stocks and other securities	558,636	2.8	869,753	3.9
Other securities	259,297	1.3	311,257	1.4
Total	20,151,762	100.0	22,410,612	100.0

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

(Millions of yen)

	As of March 31, 2005		As of March 31, 2006	
	Carrying value		Carrying value	
Hokkaido	40,044		33,199	
Tohoku	19,307		8,157	
Kanto	422,766		331,405	
Chubu	129,795		95,017	
Kinki	156,724		135,747	
Chugoku	23,706		19,062	
Shikoku	12,046		8,835	
Kyushu	72,306		49,205	
Others	104,119		105,036	
Total	980,817		785,666	

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

(3) Securities by Contractual Maturity Dates (General Account)

(Millions of yen)

	Due in 1 year or less	Due after 1 year through 3 years	Due after 3 years through 5 years	Due after 5 years through 7 years	Due after 7 years through 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2005							
National government bonds	239,256	497,514	708,069	803,680	1,094,280	2,388,024	5,730,825
Local government bonds	144,058	201,680	199,029	112,294	307,726	16,027	980,817
Corporate bonds	343,730	542,060	646,738	526,001	795,718	131,267	2,985,517
Domestic stocks	-	-	-	-	-	4,287,014	4,287,014
Foreign securities	210,377	1,281,833	982,191	500,387	1,022,222	1,911,278	5,908,290
Foreign bonds	210,377	1,281,833	982,191	500,387	1,022,222	1,352,642	5,349,653
Foreign stocks and other securities	-	-	-	-	-	558,636	558,636
Other securities	48	3,183	12,783	3,708	113,865	125,707	259,297
Total	937,472	2,526,271	2,548,812	1,946,072	3,333,813	8,859,319	20,151,762
As of March 31, 2006							
National government bonds	235,429	167,660	840,931	543,638	1,469,346	3,662,995	6,920,000
Local government bonds	81,947	175,178	149,419	76,126	281,754	21,238	785,666
Corporate bonds	177,307	556,630	574,509	431,643	801,674	238,889	2,780,654
Domestic stocks	-	-	-	-	-	5,784,498	5,784,498
Foreign securities	245,905	1,075,021	778,027	676,103	725,767	2,327,707	5,828,533
Foreign bonds	245,905	1,075,021	778,027	676,103	725,767	1,457,954	4,958,780
Foreign stocks and other securities	-	-	-	-	-	869,753	869,753
Other securities	259	9,149	10,271	120,769	12,981	157,826	311,257
Total	740,849	1,983,641	2,353,159	1,848,281	3,291,524	12,193,156	22,410,612

(4) Domestic Stocks by Industry (General Account)

(Millions of yen)

	As of March 31, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
Forestry and fisheries	549	0.0	659	0.0
Mining	512	0.0	590	0.0
Construction	77,053	1.8	107,625	1.9
Manufacturing industries				
Food products	126,722	3.0	145,113	2.5
Textiles and clothing	45,196	1.1	71,541	1.2
Pulp and paper	14,024	0.3	13,675	0.2
Chemicals	183,291	4.3	254,113	4.4
Medical supplies	187,071	4.4	224,550	3.9
Oil and coal products	13,644	0.3	16,596	0.3
Rubber products	18,933	0.4	23,848	0.4
Glass and stone products	85,311	2.0	138,098	2.4
Steel	83,013	1.9	144,559	2.5
Non-steel metals	26,496	0.6	41,607	0.7
Metal products	41,033	1.0	51,305	0.9
Machinery	147,383	3.4	248,973	4.3
Electric appliances	845,069	19.7	1,094,929	18.9
Transportation vehicles	393,936	9.2	580,249	10.0
Precision instruments	135,650	3.2	143,042	2.5
Others	112,697	2.6	133,686	2.3
Electric and gas utilities	311,690	7.3	378,555	6.5
Transportation and communications industries				
Ground transportation	239,823	5.6	306,553	5.3
Water transportation	1,824	0.0	2,050	0.0
Air transportation	4,814	0.1	5,010	0.1
Warehouses	7,443	0.2	9,043	0.2
Telecommunications	115,214	2.7	78,893	1.4
Commerce				
Wholesale	109,851	2.6	156,277	2.7
Retail	160,613	3.7	217,902	3.8
Financial industries				
Banks	536,378	12.5	821,827	14.2
Security and trading companies	68,993	1.6	102,892	1.8
Insurance	53,735	1.3	79,786	1.4
Other	46,698	1.1	63,243	1.1
Real estate	24,997	0.6	49,050	0.8
Service	67,344	1.6	78,641	1.4
Total	4,287,014	100.0	5,784,498	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, 2005	As of March 31, 2006
Policy loans	712,438	685,964
Premium loans	122,159	113,937
Policyholder loans	590,279	572,027
Ordinary loans	5,091,364	4,875,254
[Loans to non-residents]	[246,030]	[250,350]
Loans to corporations	4,350,312	4,154,916
[Loans to domestic corporations]	[4,238,904]	[4,050,477]
Loans to national government, government-related organizations and international organizations	166,154	161,689
Loans to local governments and public entities	418,192	425,902
Mortgage loans	41,460	38,117
[Trust loans]	[27,074]	[26,443]
Consumer loans	112,901	93,377
Others	2,343	1,251
Total loans	5,803,803	5,561,219

(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, 2005							
Floating-rate loans	64,220	142,036	120,476	98,969	64,766	54,875	545,344
Fixed-rate loans	539,878	1,326,995	1,186,636	593,711	677,624	221,172	4,546,019
Total	604,099	1,469,032	1,307,112	692,680	742,391	276,048	5,091,364
As of March 31, 2006							
Floating-rate loans	84,759	86,394	105,471	101,535	69,607	47,693	495,462
Fixed-rate loans	474,292	1,139,179	941,853	728,494	722,354	373,618	4,379,791
Total	559,051	1,225,574	1,047,325	830,030	791,961	421,311	4,875,254

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

(Millions of yen except number of borrowers)

		As of March 31, 2005		As of March 31, 2006	
			%		%
Large corporations	Number of borrowers	889	39.5	827	40.2
	Amount of loans	3,307,535	78.0	3,292,551	81.3
Medium-sized corporations	Number of borrowers	224	9.9	193	9.4
	Amount of loans	92,407	2.2	71,939	1.8
Small-sized corporations	Number of borrowers	1,139	50.6	1,036	50.4
	Amount of loans	838,961	19.8	685,986	16.9
Total	Number of borrowers	2,252	100.0	2,056	100.0
	Amount of loans	4,238,904	100.0	4,050,477	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, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
Domestic				
Manufacturing industries	1,040,751	20.4	986,933	20.2
Food products	95,741	1.9	96,907	2.0
Textiles and clothing	19,070	0.4	19,443	0.4
Wood, wood products, pulp and paper	46,388	0.9	73,723	1.5
Printing	2,510	0.0	16,418	0.3
Chemicals	83,624	1.6	85,429	1.8
Oil and coal products	72,828	1.4	66,490	1.4
Glass and stone products	39,719	0.8	35,793	0.7
Steel	154,781	3.0	121,234	2.5
Non-steel metals	34,627	0.7	30,304	0.6
Metal products	6,447	0.1	6,568	0.1
Machinery	148,604	2.9	129,232	2.7
Electric appliances	200,355	3.9	165,726	3.4
Transportation vehicles	81,182	1.6	90,649	1.9
Precision instruments	19,318	0.4	14,256	0.3
Other manufactured goods	35,550	0.7	34,753	0.7
Farming, forestry and fisheries	325	0.0	300	0.0
Mining	1,615	0.0	1,200	0.0
Construction	30,360	0.6	30,616	0.6
Electric, gas, steam, water utilities	410,444	8.1	443,922	9.1
Telecommunications	208,181	4.1	175,984	3.6
Transportation	326,306	6.4	309,135	6.3
Wholesale	521,587	10.2	569,349	11.7
Retail	101,275	2.0	88,942	1.8
Financial and insurance	1,380,120	27.1	1,247,165	25.6
Real estate	238,754	4.7	235,643	4.8
Service	422,030	8.3	377,027	7.7
Local public entities	4,844	0.1	23,062	0.5
Individuals	154,361	3.0	131,494	2.7
Others	4,375	0.1	4,125	0.1
Total domestic	4,845,333	95.2	4,624,904	94.9
Foreign				
Governments	134,623	2.6	145,911	3.0
Financial institutions	8,375	0.2	12,600	0.3
Commercial and industrial	103,032	2.0	91,838	1.9
Total foreign	246,030	4.8	250,350	5.1
Total	5,091,364	100.0	4,875,254	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, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
Hokkaido	36,618	0.8	38,508	0.9
Tohoku	61,311	1.3	60,317	1.3
Kanto	3,412,989	72.8	3,273,054	72.9
Chubu	353,923	7.6	321,898	7.2
Kinki	629,463	13.4	592,920	13.2
Chugoku	62,084	1.3	70,267	1.6
Shikoku	43,439	0.9	41,791	0.9
Kyushu	87,028	1.9	91,978	2.0
Total	4,686,858	100.0	4,490,736	100.0

Note: 1. Loans to individual, 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, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
Secured loans	96,925	1.9	76,664	1.6
Stocks and other securities	26,646	0.5	19,687	0.4
Real and personal estate	61,217	1.2	51,036	1.0
Others	9,061	0.2	5,940	0.1
Guarantees	307,826	6.0	230,654	4.7
Unsecured loans	4,534,745	89.1	4,438,762	91.0
Others	151,867	3.0	129,172	2.6
Total loans	5,091,364	100.0	4,875,254	100.0
Subordinated loans	540,370	10.6	514,583	10.6

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, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
Foreign bonds	4,613,776	73.1	4,309,570	68.8
Foreign stocks	340,221	5.4	423,630	6.8
Cash, cash equivalents and other assets	76,683	1.2	85,218	1.4
Sub-total	5,030,680	79.7	4,818,419	77.0

B. Assets swapped into yen (Millions of yen)

	As of March 31, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	72,802	1.2	92,706	1.5
Sub-total	72,802	1.2	92,706	1.5

C. Assets denominated in yen (Millions of yen)

	As of March 31, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
Loans to borrowers outside Japan	246,030	3.9	250,350	4.0
Foreign bonds and others	960,061	15.2	1,099,465	17.6
Sub-total	1,206,091	19.1	1,349,815	21.6

D. Total (Millions of yen)

Foreign investments	6,309,574	100.0	6,260,941	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, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
U.S. dollar	2,769,189	55.0	2,591,153	53.8
Euro	1,834,355	36.5	1,618,520	33.6
British pound	232,984	4.6	384,034	8.0
Canadian dollar	84,370	1.7	95,151	2.0
Swedish krona	56,902	1.1	43,182	0.9
Australian dollar	16,738	0.3	37,580	0.8
Hong Kong dollar	12,631	0.3	24,013	0.5
Total (including others not listed above)	5,030,680	100.0	4,818,419	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, 2005								
North America	2,691,842	45.6	2,633,347	49.2	58,494	10.5	85,014	34.6
Europe	2,090,350	35.4	2,010,309	37.6	80,040	14.3	86,240	35.1
Oceania	39,481	0.7	37,570	0.7	1,911	0.3	-	-
Asia	70,189	1.2	50,489	0.9	19,700	3.5	17,678	7.2
Latin America	824,625	14.0	426,136	8.0	398,489	71.3	9,164	3.7
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	191,799	3.2	191,799	3.6	-	-	47,933	19.5
Total	5,908,290	100.0	5,349,653	100.0	558,636	100.0	246,030	100.0
As of March 31, 2006								
North America	2,594,947	44.5	2,499,491	50.4	95,456	11.0	78,578	31.4
Europe	1,889,411	32.4	1,804,575	36.4	84,835	9.8	92,312	36.9
Oceania	59,929	1.0	56,192	1.1	3,736	0.4	10,000	4.0
Asia	73,341	1.3	44,353	0.9	28,987	3.3	9,547	3.8
Latin America	1,015,983	17.4	359,286	7.2	656,697	75.5	6,424	2.6
Middle East	-	-	-	-	-	-	-	-
Africa	39	0.0	-	-	39	0.0	-	-
International organizations	194,879	3.3	194,879	3.9	-	-	53,487	21.4
Total	5,828,533	100.0	4,958,780	100.0	869,753	100.0	250,350	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, 2005						As of March 31, 2006					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	2,020	(83,787)	-	-	-	(81,766)	(3,681)	(29,507)	-	-	-	(33,189)
Hedge accounting not applied	488	(2,871)	-	67	15	(2,299)	(28)	(2,814)	-	(51)	13	(2,881)
Total	2,509	(86,658)	-	67	15	(84,066)	(3,710)	(32,322)	-	(51)	13	(36,070)

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

Year ended March 31, 2005: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 83,787 million yen), and gains/losses from derivatives with hedge accounting not applied, but excluding remaining balance of deferred hedge gains/losses due to termination of hedge accounting (loss of 2,299 million yen), totalling loss of 86,087 million yen.

Year ended March 31, 2006: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 29,507 million yen), and gains/losses from derivatives with hedge accounting not applied (loss of 2,881 million yen), totalling loss of 32,389 million yen.

B. Fair value information on derivatives

(a) Interest-related transactions

(Millions of yen)

	As of March 31, 2005					As of March 31, 2006				
	Notional amount/		Fair value	Gains (losses)		Notional amount/		Fair value	Gains (losses)	
	Contract value	Over 1 Year			Hedge accounting applied	Contract value	Over 1 Year			Hedge accounting applied
Exchange-traded transactions										
Foreign interest rate futures										
Sold	-	-	-	-	-	4,978	-	4,976	2	-
Bought	-	-	-	-	-	4,968	-	4,963	(4)	-
Over-the-counter transactions										
Yen interest rate swaps										
Receipts fixed, payments floating	263,455	152,905	2,608	2,608	2,020	220,557	193,657	(3,708)	(3,708)	(3,681)
Receipts floating, payments fixed	66,800	-	(98)	(98)	-	-	-	-	-	-
Total				2,509	2,020				(3,710)	(3,681)

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, 2005							
Notional amount (receipts fixed, payments floating)	110,550	52,600	71,660	20,900	4,200	3,545	263,455
Average fixed rate (receipt)	1.77	0.39	0.76	1.13	0.76	1.41	1.15
Average floating rate (payment)	0.06	0.06	0.06	0.07	0.07	0.06	0.06
Notional amount (receipts floating, payments fixed)	66,800	-	-	-	-	-	66,800
Average fixed rate (payment)	0.36	-	-	-	-	-	0.36
Average floating rate (receipt)	0.07	-	-	-	-	-	0.07
Total	177,350	52,600	71,660	20,900	4,200	3,545	330,255
As of March 31, 2006							
Notional amount (receipts fixed, payments floating)	26,900	55,860	67,010	33,000	34,550	3,237	220,557
Average fixed rate (receipt)	0.44	0.54	0.82	1.14	1.18	1.41	0.81
Average floating rate (payment)	0.09	0.10	0.10	0.10	0.08	0.09	0.10
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	-	-
Average fixed rate (payment)	-	-	-	-	-	-	-
Average floating rate (receipt)	-	-	-	-	-	-	-
Total	26,900	55,860	67,010	33,000	34,550	3,237	220,557

(b) Currency-related transactions

(Millions of yen)

	As of March 31, 2005				As of March 31, 2006			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Currency forward contracts								
Sold	3,063,730	3,149,889	(86,158)	(83,796)	2,787,814	2,822,617	(34,803)	(29,510)
U.S. dollar	1,604,687	1,646,384	(41,697)	(39,908)	1,400,354	1,400,335	18	262
Euro	1,213,304	1,245,738	(32,434)	(32,286)	1,053,995	1,084,829	(30,834)	(25,921)
British pound	139,504	147,849	(8,344)	(8,088)	224,119	228,566	(4,446)	(4,158)
Canadian dollar	52,929	55,272	(2,343)	(2,200)	58,066	57,214	851	807
Swedish krona	44,291	45,545	(1,253)	(1,227)	31,110	31,924	(814)	(730)
Australian dollar	9,012	9,097	(85)	(83)	20,038	19,616	421	230
Hong Kong dollar	-	-	-	-	129	129	0	-
Bought	187,858	187,663	(195)	8	382,790	385,271	2,480	2
U.S. dollar	77,309	77,628	319	8	174,740	174,708	(32)	(0)
Euro	101,977	101,349	(627)	0	165,261	167,248	1,987	2
British pound	3,245	3,292	46	-	26,063	26,087	23	-
Australian dollar	107	109	1	-	11,098	10,926	(171)	-
Chinese yuan	5,125	5,188	62	-	5,174	5,852	677	-
Swedish krona	-	-	-	-	331	328	(3)	-
Hong Kong dollar	93	95	2	-	121	120	(0)	-
Currency options								
Bought								
Put	306,123				-			
U.S. dollar	[309]	4	(305)	-	[-]	-	-	-
Euro	196,416	2	(232)	-	[-]	-	-	-
[234]								
[75]								
Total			(86,658)	(83,787)			(32,322)	(29,507)

- Note:
1. Figures in [] are option premiums which are included in the balance sheets.
 2. Forward exchange rates are used for exchange rates as of year ends.
 3. Regarding assets and liabilities which are denominated in foreign currencies but have fixed settlement in yen under currency forward contracts and are reported in yen amounts in the balance sheets, those currency forward contracts are excluded from the table above.
 4. Differences between contract value and fair value for forward contracts, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in 'Gains (losses)'.
 5. There were no transactions with maturity of more than 1 year in the table above.

(c) Stock-related transactions

The Company held no stock-related derivative instruments as of March 31, 2005 or 2006.

(d) Bond-related transactions

(Millions of yen)

	As of March 31, 2005				As of March 31, 2006			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Exchange-traded transactions								
Yen bond futures								
Bought	2,201	2,230	29	-	7,947	7,874	(73)	-
Foreign currency-denominated bond futures								
Sold	60,748	60,533	215	-	103,535	103,211	323	-
Bought	23,016	22,951	(65)	-	30,352	30,259	(92)	-
Over-the-counter transactions								
Foreign currency-denominated bond forward contracts								
Sold	21,826	21,736	90	-	11,761	11,745	16	-
Bought	59,333	59,125	(207)	-	51,588	51,504	(83)	-
Bond OTC options								
Sold								
Put	2,099				23,493			
	[7]	2	5	-	[228]	347	(118)	-
Bought								
Call	2,099				23,493			
	[1]	1	0	-	[29]	5	(24)	-
Total			67	-			(51)	-

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

(e) Others

(Millions of yen)

	As of March 31, 2005				As of March 31, 2006					
	Notional amount/ contract value		Fair value	Gains (losses)		Notional amount/ contract value		Fair value	Gains (losses)	
		Due after 1 year			Hedge accounting applied		Due after 1 year			Hedge accounting applied
Over-the-counter transactions										
Credit default swap										
Protection sold	1,000	1,000	15	15	-	5,000	4,000	9	9	-
Protection bought	-	-	-	-	-	4,000	4,000	4	4	-
Total	1,000	1,000	15	15	-	9,000	8,000	13	13	-

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

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

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

A. Gains and losses on derivatives

(Millions of yen)

	As of March 31, 2005						As of March 31, 2006					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	-	-	-	-	-	-	-	-	-	-	-
Hedge accounting not applied	-	1	-	-	-	1	-	4	-	-	-	4
Total	-	1	-	-	-	1	-	4	-	-	-	4

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

B. Fair value information on derivatives

(a) Currency-related transactions

(Millions of yen)

	As of March 31, 2005				As of March 31, 2006			
	Contract Value	Fair Value	Gains (losses)		Contract Value	Fair Value	Gains (losses)	
				Hedge Accounting Applied				Hedge Accounting Applied
Over-the-counter transactions								
Currency forward contracts								
Sold								
U.S. dollar	-	-	-	-	3,013	3,025	(12)	-
Euro	-	-	-	-	1,063	1,068	(5)	-
Australian dollar	-	-	-	-	718	728	(9)	-
Swiss franc	-	-	-	-	367	353	14	-
British pound	-	-	-	-	285	286	(1)	-
Canadian dollar	-	-	-	-	261	266	(4)	-
Polish zloty	-	-	-	-	161	165	(3)	-
Bought								
U.S. dollar	-	-	-	-	155	156	(1)	-
Euro	558	559	1	-	3,006	3,022	16	-
Australian dollar	119	120	0	-	869	870	0	-
Swiss franc	345	346	0	-	841	860	19	-
British pound	-	-	-	-	362	353	(9)	-
Polish zloty	-	-	-	-	345	352	7	-
Singapore dollar	61	61	0	-	265	266	1	-
Norwegian krone	-	-	-	-	251	247	(3)	-
Swedish krona	-	-	-	-	31	31	0	-
Canadian dollar	-	-	-	-	22	23	0	-
Bought								
U.S. dollar	13	13	0	-	16	16	0	-
Canadian dollar	18	18	(0)	-	-	-	-	-
Total			1	-			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 and are reported in yen amounts in the balance sheets, those currency forward contracts are excluded from the table above.
 3. Differences between contract value and fair value are shown in 'Gains (losses)'.
 4. There were no transactions with maturity of more than 1 year in the table above.

The Company held no interest-related, stock-related or bond-related derivative instruments as of March 31, 2005 or 2006.

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

A. Gains and losses on derivatives

(Millions of yen)

	As of March 31, 2005						As of March 31, 2006					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	-	-	-	-	-	-	-	-	-	-	-
Hedge accounting not applied	-	0	-	-	-	0	-	0	-	-	-	0
Total	-	0	-	-	-	0	-	0	-	-	-	0

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

B. Fair value information on derivatives

(a) Currency-related transactions

(Millions of yen)

	As of March 31, 2005				As of March 31, 2006			
	Contract Value	Fair Value	Gains (losses)		Contract Value	Fair Value	Gains (losses)	
				Hedge Accounting Applied				Hedge Accounting Applied
Over-the-counter transactions								
Currency forward contracts								
Sold								
Swiss franc	-	-	-	-	5	5	(0)	-
U.S. dollar	-	-	-	-	2	2	0	-
Bought								
Euro	119	119	0	-	5	5	0	-
U.S. dollar	70	71	0	-	2	2	0	-
British pound	31	31	0	-	2	2	(0)	-
Canadian dollar	8	8	0	-	-	-	-	-
Swedish krona	5	5	(0)	-	-	-	-	-
	3	3	0	-	-	-	-	-
Total			0	-			0	-

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

The Company held no interest-related, stock-related or bond-related derivative instruments as of March 31, 2005 or 2006.

III. Company Total of General Account and Separate Account

1. Asset Composition

(1) Asset Composition

(Millions of yen)

	As of March 31, 2005		As of March 31, 2006	
	Carrying value	%	Carrying value	%
Cash, deposits, and call loans	442,229	1.5	486,699	1.5
Security repurchased under resale agreements	-	-	-	-
Deposit paid for securities borrowing transactions	20,298	0.1	-	-
Monetary claims bought	520,122	1.7	548,068	1.7
Trading account securities	-	-	-	-
Money held in trust	6,108	0.0	33,854	0.1
Securities	21,411,692	71.7	24,011,864	73.9
Domestic bonds	10,077,853	33.8	10,862,339	33.4
Domestic stocks	4,666,697	15.6	6,315,120	19.4
Foreign securities	6,237,635	20.9	6,276,260	19.3
Foreign bonds	5,503,538	18.4	5,158,094	15.9
Foreign stocks and other securities	734,097	2.5	1,118,166	3.4
Other securities	429,504	1.4	558,144	1.7
Loans	5,805,303	19.4	5,561,219	17.1
Policy loans	712,438	2.4	685,964	2.1
Ordinary loans	5,092,864	17.1	4,875,254	15.0
Real estate	1,241,592	4.2	1,205,626	3.7
Deferred tax assets	-	-	-	-
Others	414,570	1.4	650,453	2.0
Reserve for possible loan losses	(14,212)	(0.0)	(11,169)	(0.0)
Total	29,847,706	100.0	32,486,618	100.0
Foreign currency-denominated assets	5,361,590	18.0	5,268,612	16.2

(2) Changes (Increase/Decrease) in Assets

(Millions of yen)

	Year ended March 31, 2005	Year ended March 31, 2006
Cash, deposits, and call loans	(171,018)	44,470
Security repurchased under resale agreements	-	-
Deposit paid for securities borrowing transactions	20,298	(20,298)
Monetary claims bought	33,852	27,945
Trading account securities	-	-
Money held in trust	3,916	27,746
Securities	1,023,186	2,600,172
Domestic bonds	522,929	784,485
Domestic stocks	98,162	1,648,422
Foreign securities	326,636	38,624
Foreign bonds	249,041	(345,443)
Foreign stocks and other securities	77,595	384,068
Other securities	75,457	128,639
Loans	(564,429)	(244,084)
Policy loans	(25,524)	(26,474)
Ordinary loans	(538,905)	(217,610)
Real estate	(26,493)	(35,966)
Deferred tax assets	-	-
Others	(137,186)	235,882
Reserve for possible loan losses	12,722	3,043
Total	194,849	2,638,911
Foreign currency-denominated assets	236,225	(92,977)

2. Fair Value Information on Securities and Others

(1) Valuation Gains and Losses on Trading Securities

(Millions of yen)

	As of March 31, 2005		As of March 31, 2006	
	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	1,264,596	9,649	1,633,459	223,494
General account	4,666	100	32,207	1,889
Separate account	1,259,929	9,548	1,601,251	221,605

Note: 1. The table above includes money held in trust classified as trading securities.
2. 'Valuation gains (losses) included in statement of earnings' includes reversal gains (losses) at the beginning of the year.

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

(Millions of yen)

	Book value	Fair value	Gains (losses)		
			Gains	Losses	
As of March 31, 2005					
Bonds held to maturity	176,460	172,761	(3,699)	1,329	5,028
Domestic bonds	121,469	120,582	(886)	1,329	2,215
Foreign bonds	54,990	52,178	(2,812)	-	2,812
Policy-reserve-matching bonds	3,648,697	3,778,289	129,592	137,344	7,752
Domestic bonds	3,648,697	3,778,289	129,592	137,344	7,752
Stocks of subsidiaries and affiliates	-	-	-	-	-
Securities available for sale	14,659,063	16,246,810	1,587,747	1,757,575	169,827
Domestic bonds	5,792,130	5,926,807	134,677	136,606	1,929
Domestic stocks	2,923,025	4,196,548	1,273,523	1,387,462	113,939
Foreign securities	5,541,707	5,718,540	176,832	225,206	48,373
Foreign bonds	5,141,797	5,294,663	152,865	194,431	41,565
Foreign stocks and other securities	399,909	423,876	23,967	30,774	6,807
Other securities	219,202	221,917	2,714	8,299	5,585
Monetary claims bought	122,997	122,997	-	-	-
Certificates of deposit	60,000	60,000	-	-	-
Others	-	-	-	-	-
Total	18,484,221	20,197,861	1,713,640	1,896,248	182,608
Domestic bonds	9,562,297	9,825,680	263,382	275,280	11,898
Domestic stocks	2,923,025	4,196,548	1,273,523	1,387,462	113,939
Foreign securities	5,596,697	5,770,718	174,020	225,206	51,185
Foreign bonds	5,196,788	5,346,841	150,053	194,431	44,377
Foreign stocks and other securities	399,909	423,876	23,967	30,774	6,807
Other securities	219,202	221,917	2,714	8,299	5,585
Monetary claims bought	122,997	122,997	-	-	-
Certificates of deposit	60,000	60,000	-	-	-
Others	-	-	-	-	-
As of March 31, 2006					
Bonds held to maturity	182,018	173,223	(8,795)	79	8,875
Domestic bonds	122,026	117,446	(4,580)	79	4,660
Foreign bonds	59,992	55,776	(4,215)	-	4,215
Policy-reserve-matching bonds	4,229,463	4,273,708	44,245	59,538	15,293
Domestic bonds	4,229,463	4,273,708	44,245	59,538	15,293
Stocks of subsidiaries and affiliates	-	-	0	-	-
Securities available for sale	14,755,042	17,854,410	3,099,367	3,208,542	109,174
Domestic bonds	6,136,573	6,134,832	(1,740)	44,043	45,784
Domestic stocks	2,865,209	5,695,211	2,830,002	2,840,359	10,356
Foreign securities	5,205,085	5,451,941	246,856	299,733	52,877
Foreign bonds	4,745,547	4,898,788	153,241	204,169	50,928
Foreign stocks and other securities	459,538	553,153	93,614	95,564	1,949
Other securities	248,182	272,431	24,249	24,405	155
Monetary claims bought	169,992	169,992	-	-	-
Certificates of deposit	130,000	130,000	-	-	-
Others	-	-	-	-	-
Total	19,166,524	22,301,342	3,134,817	3,268,161	133,343
Domestic bonds	10,488,062	10,525,987	37,924	103,662	65,737
Domestic stocks	2,865,209	5,695,211	2,830,002	2,840,359	10,356
Foreign securities	5,265,077	5,507,718	242,640	299,733	57,093
Foreign bonds	4,805,539	4,954,565	149,025	204,169	55,144
Foreign stocks and other securities	459,538	553,153	93,614	95,564	1,949
Other securities	248,182	272,431	24,249	24,405	155
Monetary claims bought	169,992	169,992	-	-	-
Certificates of deposit	130,000	130,000	-	-	-
Others	-	-	-	-	-

Note: 1. The table above includes assets, such as certificates of deposit, which are considered appropriate to deem as securities, as defined in the Securities and Exchange Law.
2. Money held in trust classified as other than trading securities, in which bank deposits are held, is excluded from the table above.
Book value, equivalent of fair value, of the trust as of March 31, 2005 and 2006 amounted to 1,441 million yen and 1,647 million yen, respectively.

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

(Millions of yen)

	As of March 31, 2005	As of March 31, 2006
Bonds held to maturity	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries and affiliates	28,929	26,154
Unlisted domestic stocks (except over-the-counter stocks)	20,715	19,334
Unlisted foreign stocks (except over-the-counter stocks)	8,214	6,820
Other securities	380,932	661,661
Unlisted domestic stocks (except over-the-counter stocks)	69,751	69,953
Unlisted foreign stocks (except over-the-counter stocks)	126,555	309,779
Unlisted foreign bonds	0	0
Others	184,626	281,928
Total	409,862	687,815

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

(3) Fair Value Information on Money Held in Trust

(Millions of yen)

	Carrying value on the balance sheet	Fair value		Gains (losses)	
				Gains	Losses
As of March 31, 2005	6,108	6,108	100	173	73
As of March 31, 2006	33,854	33,854	1,889	2,114	224

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, 2005		As of March 31, 2006	
	Carrying value on the balance sheet	Valuation gains (losses) included in the statement of earnings	Carrying value on the balance sheet	Valuation gains (losses) included in the statement of earnings
Money held in trust for trading purpose	4,666	100	32,207	1,889

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, 2005					As of March 31, 2006				
	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	1,441	1,441	-	-	-	1,647	1,647	-	-	-

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.

The Company recognizes that, although derivatives in general have advantages in its 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, as 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, 2006 were as follows:

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

B. Transaction policy

The Company's use of derivatives is primarily limited to hedge the 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, 2006:

- interest rate swaps transactions used for hedging loans as underlying assets,
- interest rate swaps transactions used for hedging bonds as underlying assets,
- foreign currency forward contracts and currency options used for hedging foreign currency-denominated bonds 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 test 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 periodical measurement of VaR (value-at-risk).

Credit risk for over-the-counter derivative transactions are 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, 2006:

(100 Millions of yen)

	As of March 31, 2005		As of March 31, 2006	
	Notional amount/ Contract value	Credit risk amount	Notional amount/ Contract value	Credit risk amount
Interest rate swaps	3,302	38	2,205	17
Foreign currency forward contracts	32,968	362	32,843	399
Currency options	3,061	27	-	-
Bond forward contracts	811	0	633	0
Bond options	41	0	469	0
Credit derivatives	10	1	90	0
Total	40,196	430	36,241	418

Overall investment risks, including those of derivatives, are managed under the internal risk management policy in which detailed management measures are clarified. “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. Risk Management Department regularly reports to the “investment risk management committee”.

E. Supplementary information on derivative transactions

Since the Company uses derivatives primarily to hedge the market risks of the existing asset portfolio, information on derivative transactions, including notional amount and gains and losses, is more easily understood by taking into account information on 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, 2005						As of March 31, 2006					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	2,020	(83,787)	-	-	-	(81,766)	(3,681)	(29,507)	-	-	-	(33,189)
Hedge accounting not applied	488	(2,769)	(37)	67	15	(2,235)	(28)	(3,054)	289	(51)	13	(2,831)
Total	2,509	(86,556)	(37)	67	15	(84,002)	(3,710)	(32,562)	289	(51)	13	(36,021)

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

Year ended March 31, 2005: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 83,787 million yen) , and gains/losses from derivatives with hedge accounting not applied, but excluding remaining balance of deferred hedge gains/losses due to termination of hedge accounting (loss of 2,235 million yen), totalling loss of 86,023 million yen.

Year ended March 31, 2006: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 29,507 million yen) , and gains/losses from derivatives with hedge accounting not applied (loss of 2,831 million yen), totalling loss of 32,339 million yen.

B. Fair value information on derivatives

(a) Interest-related transactions

(Millions of yen)

	As of March 31, 2005					As of March 31, 2006				
	Notional amount/		Fair value	Gains (losses)		Notional amount/		Fair value	Gains (losses)	
	Contract value	Over 1 Year			Hedge accounting applied	Contract value	Over 1 Year			Hedge accounting applied
Exchange-traded transactions										
Foreign interest rate futures										
Sold	-	-	-	-	-	4,978	-	4,976	2	-
Bought	-	-	-	-	-	4,968	-	4,963	(4)	-
Over-the-counter transactions										
Yen interest rate swaps										
Receipts fixed, payments floating	263,455	152,905	2,608	2,608	2,020	220,557	193,657	(3,708)	(3,708)	(3,681)
Receipts floating, payments fixed	66,800	-	(98)	(98)	-	-	-	-	-	-
Total				2,509	2,020				(3,710)	(3,681)

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, 2005							
Notional amount (receipts fixed, payments floating)	110,550	52,600	71,660	20,900	4,200	3,545	263,455
Average fixed rate (receipt)	1.77	0.39	0.76	1.13	0.76	1.41	1.15
Average floating rate (payment)	0.06	0.06	0.06	0.07	0.07	0.06	0.06
Notional amount (receipts floating, payments fixed)	66,800	-	-	-	-	-	66,800
Average fixed rate (payment)	0.36	-	-	-	-	-	0.36
Average floating rate (receipt)	0.07	-	-	-	-	-	0.07
Total	177,350	52,600	71,660	20,900	4,200	3,545	330,255
As of March 31, 2006							
Notional amount (receipts fixed, payments floating)	26,900	55,860	67,010	33,000	34,550	3,237	220,557
Average fixed rate (receipt)	0.44	0.54	0.82	1.14	1.18	1.41	0.81
Average floating rate (payment)	0.09	0.10	0.10	0.10	0.08	0.09	0.10
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	-	-
Average fixed rate (payment)	-	-	-	-	-	-	-
Average floating rate (receipt)	-	-	-	-	-	-	-
Total	26,900	55,860	67,010	33,000	34,550	3,237	220,557

(b) Currency-related transactions

(Millions of yen)

	As of March 31, 2005				As of March 31, 2006			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Currency forward contracts								
Sold	3,088,276	3,174,613	(86,337)	(83,796)	2,849,162	2,884,496	(35,333)	(29,510)
U.S. dollar	1,611,082	1,652,837	(41,754)	(39,908)	1,423,374	1,423,621	(247)	262
Euro	1,227,054	1,259,603	(32,549)	(32,286)	1,069,623	1,100,765	(31,141)	(25,921)
British pound	140,078	148,424	(8,346)	(8,088)	229,504	234,017	(4,512)	(4,158)
Canadian dollar	53,255	55,604	(2,349)	(2,200)	61,890	61,098	792	807
Swedish krona	44,317	45,571	(1,253)	(1,227)	31,142	31,956	(814)	(730)
Australian dollar	9,123	9,207	(84)	(83)	24,452	23,829	622	230
Swiss franc	118	118	(0)	-	5,690	5,709	(19)	-
Polish zloty	566	575	(8)	-	3,355	3,368	(13)	-
Hong Kong dollar	-	-	-	-	129	129	0	-
Norwegian krone	2,634	2,624	9	-	-	-	-	-
Singapore dollar	28	28	0	-	-	-	-	-
Danish krone	15	15	0	-	-	-	-	-
New Zealand dollar	1	1	0	-	-	-	-	-
Bought	208,601	208,686	85	8	435,141	437,913	2,771	2
U.S. dollar	86,279	86,818	538	8	189,177	189,180	2	(0)
Euro	106,323	105,702	(621)	0	179,402	181,680	2,278	2
British pound	3,816	3,867	51	-	31,680	31,702	22	-
Australian dollar	122	125	2	-	15,445	15,149	(296)	-
Swiss franc	1,490	1,505	14	-	7,196	7,345	148	-
Polish zloty	1,578	1,598	20	-	5,258	5,176	(82)	-
Chinese yuan	5,125	5,188	62	-	5,174	5,852	677	-
Singapore dollar	634	644	10	-	690	698	7	-
Norwegian krone	3,017	3,021	3	-	502	518	16	-
Swedish krona	73	73	0	-	354	351	(2)	-
Canadian dollar	45	45	(0)	-	138	137	(1)	-
Hong Kong dollar	93	95	2	-	121	120	(0)	-
Currency options								
Bought								
Put	306,123				-			
U.S. dollar	[309]	4	(305)	-	[-]	-	-	-
Euro	[234]	2	(232)	-	[-]	-	-	-
Call	109,707				-			
U.S. dollar	[75]	2	(73)	-	[-]	-	-	-
Total			(86,556)	(83,787)			(32,562)	(29,507)

- Note: 1. Figures in [] are option premiums which are included in the balance sheets.
2. Forward exchange rates are used for exchange rates as of year ends.
3. Regarding assets and liabilities which are denominated in foreign currencies but have fixed settlement in yen under currency forward contracts and are reported in yen amounts in the balance sheets, those currency forward contracts are excluded from the table above.
4. Differences between contract value and fair value for forward contracts, and differences between the option premiums paid/received and fair value of the option for option transactions, are shown in 'Gains (losses)'.
5. There were no transactions with maturity of more than 1 year in the table above.

(c) Stock-related transactions

(Millions of yen)

	As of March 31, 2005				As of March 31, 2006			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Exchange-traded transactions								
Yen stock index futures								
Bought	5,771	5,772	1	-	10,862	11,142	279	-
Foreign currency-denominated stock index futures								
Bought	3,119	3,080	(39)	-	1,030	1,040	10	-
Total			(37)	-			289	-

Note: 1. Differences between contract value and fair value are shown in 'Gains (losses)'.
2. There were no transactions with maturity of more than 1 year in the table above.

(d) Bond-related transactions

(Millions of yen)

	As of March 31, 2005				As of March 31, 2006			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Exchange-traded transactions								
Yen bond futures								
Bought	2,201	2,230	29	-	7,947	7,874	(73)	-
Foreign currency-denominated bond futures								
Sold	60,748	60,533	215	-	103,535	103,211	323	-
Bought	23,016	22,951	(65)	-	30,352	30,259	(92)	-
Over-the-counter transactions								
Foreign currency-denominated bond forward contracts								
Sold	21,826	21,736	90	-	11,761	11,745	16	-
Bought	59,333	59,125	(207)	-	51,588	51,504	(83)	-
Bond OTC options								
Sold								
Put	2,099 [7]	2	5	-	23,493 [228]	347	(118)	-
Bought								
Call	2,099 [1]	1	0	-	23,493 [29]	5	(24)	-
Total			67	-			(51)	-

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

(e) Others

(Millions of yen)

	As of March 31, 2005				As of March 31, 2006			
	Notional amount/ contract value	Fair value	Gains and losses		Notional amount/ contract value	Fair value	Gains and losses	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Credit default swap								
Protection sold	1,000	1,000	15	15	5,000	4,000	9	9
Protection bought	-	-	-	-	4,000	4,000	4	4
Total	1,000	1,000	15	15	9,000	8,000	13	13

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

IV. Reserves for Possible Loan Losses

(Millions of yen)

	Year ended March 31, 2005	Year ended March 31, 2006	Changes
(1) Total of reserves for possible loan losses			
(a) general reserve	6,451	5,152	(1,298)
(b) specific reserve	7,761	6,016	(1,744)
(c) specific reserve for loans to refinancing countries	-	-	-
(2) Specific reserve			
(a) provision for the year	20,964	15,046	(5,918)
(b) reversal for the year [excludes reversal due to write-offs]	19,451	15,992	(3,458)
(c) net amount of provision	1,513	(946)	(2,459)
(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	40	30	(10)

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, 2005:	13,203 million yen
- Fiscal year ended March 31, 2006:	9,029 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.