

Supplementary Materials for the Fiscal Year Ended March 31, 2007

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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, 2006		As of March 31, 2007	
	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, 2006	Year ended March 31, 2007
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, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
National government bonds	6,920,000	30.9	8,540,850	35.3
Local government bonds	785,666	3.5	567,153	2.3
Corporate bonds	2,780,654	12.4	2,812,672	11.6
Public entity bonds	1,224,273	5.5	1,251,598	5.2
Domestic stocks	5,784,498	25.8	6,122,218	25.3
Foreign securities	5,828,533	26.0	5,799,318	24.0
Foreign bonds	4,958,780	22.1	4,483,135	18.5
Foreign stocks and other securities	869,753	3.9	1,316,183	5.4
Other securities	311,257	1.4	368,939	1.5
Total	22,410,612	100.0	24,211,152	100.0

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

(Millions of yen)

	As of March 31, 2006		As of March 31, 2007	
	Carrying value		Carrying value	
Hokkaido	33,199		23,575	
Tohoku	8,157		2,359	
Kanto	331,405		256,338	
Chubu	95,017		62,557	
Kinki	135,747		77,895	
Chugoku	19,062		8,762	
Shikoku	8,835		4,679	
Kyushu	49,205		39,541	
Others	105,036		91,443	
Total	785,666		567,153	

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, 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
As of March 31, 2007							
National government bonds	211,674	181,635	857,013	541,288	2,117,308	4,631,929	8,540,850
Local government bonds	61,252	89,098	82,429	125,358	180,889	28,125	567,153
Corporate bonds	204,051	386,361	595,612	391,145	980,463	255,037	2,812,672
Domestic stocks	-	-	-	-	-	6,122,218	6,122,218
Foreign securities	164,981	940,511	689,053	529,640	642,159	2,832,970	5,799,318
Foreign bonds	164,981	940,511	689,053	529,640	642,159	1,516,787	4,483,135
Foreign stocks and other securities	-	-	-	-	-	1,316,183	1,316,183
Other securities	3,073	10,080	7,253	147,801	4,407	196,323	368,939
Total	645,033	1,607,687	2,231,363	1,735,234	3,925,229	14,066,603	24,211,152

(4) Domestic Stocks by Industry (General Account)

(Millions of yen)

	As of March 31, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
Forestry and fisheries	659	0.0	795	0.0
Mining	590	0.0	589	0.0
Construction	107,625	1.9	106,813	1.7
Manufacturing industries				
Food products	145,113	2.5	160,392	2.6
Textiles and clothing	71,541	1.2	61,127	1.0
Pulp and paper	13,675	0.2	11,971	0.2
Chemicals	254,113	4.4	256,116	4.2
Medical supplies	224,550	3.9	268,639	4.4
Oil and coal products	16,596	0.3	17,369	0.3
Rubber products	23,848	0.4	24,449	0.4
Glass and stone products	138,098	2.4	153,934	2.5
Steel	144,559	2.5	233,125	3.8
Non-steel metals	41,607	0.7	40,880	0.7
Metal products	51,305	0.9	50,897	0.8
Machinery	248,973	4.3	252,581	4.1
Electric appliances	1,094,929	18.9	1,223,499	20.0
Transportation vehicles	580,249	10.0	628,393	10.3
Precision instruments	143,042	2.5	151,923	2.5
Others	133,686	2.3	114,994	1.9
Electric and gas utilities	378,555	6.5	490,309	8.0
Transportation and communications industries				
Ground transportation	306,553	5.3	349,196	5.7
Water transportation	2,050	0.0	2,463	0.0
Air transportation	5,010	0.1	4,694	0.1
Warehouses	9,043	0.2	8,626	0.1
Telecommunications	78,893	1.4	92,283	1.5
Commerce				
Wholesale	156,277	2.7	174,124	2.8
Retail	217,902	3.8	184,470	3.0
Financial industries				
Banks	821,827	14.2	727,927	11.9
Security and trading companies	102,892	1.8	91,013	1.5
Insurance	79,786	1.4	73,123	1.2
Other	63,243	1.1	42,484	0.7
Real estate	49,050	0.8	56,366	0.9
Service	78,641	1.4	66,638	1.1
Total	5,784,498	100.0	6,122,218	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, 2006	As of March 31, 2007
Policy loans	685,964	659,269
Premium loans	113,937	105,435
Policyholder loans	572,027	553,834
Ordinary loans	4,875,254	4,403,301
[Loans to non-residents]	[250,350]	[224,660]
Loans to corporations	4,154,916	3,805,855
[Loans to domestic corporations]	[4,050,477]	[3,725,485]
Loans to national government, government-related organizations and international organizations	161,689	160,876
Loans to local governments and public entities	425,902	399,542
Mortgage loans	38,117	35,927
[Trust loans]	[26,443]	[25,874]
Consumer loans	93,377	152
Others	1,251	947
Total loans	5,561,219	5,062,571

(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, 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
As of March 31, 2007							
Floating-rate loans	34,496	102,535	85,646	101,530	57,051	38,326	419,587
Fixed-rate loans	385,521	871,563	714,350	769,587	709,679	533,011	3,983,713
Total	420,017	974,099	799,997	871,118	766,731	571,337	4,403,301

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

(Millions of yen except number of borrowers)

		As of March 31, 2006		As of March 31, 2007	
			%		%
Large corporations	Number of borrowers	827	40.2	767	42.6
	Amount of loans	3,292,551	81.3	3,046,336	81.8
Medium-sized corporations	Number of borrowers	193	9.4	162	9.0
	Amount of loans	71,939	1.8	57,712	1.5
Small-sized corporations	Number of borrowers	1,036	50.4	870	48.4
	Amount of loans	685,986	16.9	621,436	16.7
Total	Number of borrowers	2,056	100.0	1,799	100.0
	Amount of loans	4,050,477	100.0	3,725,485	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, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
Domestic				
Manufacturing industries	986,933	20.2	865,796	19.7
Food products	96,907	2.0	79,831	1.8
Textiles and clothing	19,443	0.4	19,358	0.4
Wood and wood products	3,445	0.1	2,997	0.1
Pulp and paper	70,278	1.4	70,985	1.6
Printing	16,418	0.3	14,646	0.3
Chemicals	85,429	1.8	89,767	2.0
Oil and coal products	66,490	1.4	38,094	0.9
Glass and stone products	35,793	0.7	29,451	0.7
Steel	121,234	2.5	85,838	1.9
Non-steel metals	30,304	0.6	30,432	0.7
Metal products	6,568	0.1	5,858	0.1
Machinery	129,232	2.7	134,537	3.1
Electric appliances	165,726	3.4	143,414	3.3
Transportation vehicles	90,649	1.9	75,776	1.7
Precision instruments	14,256	0.3	13,742	0.3
Other manufactured goods	34,753	0.7	31,061	0.7
Farming	300	0.0	234	0.0
Forestry	-	-	-	-
Fisheries	-	-	-	-
Mining	1,200	0.0	940	0.0
Construction	30,616	0.6	24,690	0.6
Electric, gas, steam, water utilities	443,922	9.1	454,423	10.3
Telecommunications	175,984	3.6	131,979	3.0
Transportation	309,135	6.3	290,436	6.6
Wholesale	569,349	11.7	493,505	11.2
Retail	88,942	1.8	69,404	1.6
Financial and insurance	1,247,165	25.6	1,254,779	28.5
Real estate	235,643	4.8	228,967	5.2
Service	377,027	7.7	298,169	6.8
Local public entities	23,062	0.5	28,299	0.6
Individuals	131,494	2.7	36,079	0.8
Others	4,125	0.1	933	0.0
Total domestic	4,624,904	94.9	4,178,640	94.9
Foreign				
Governments	145,911	3.0	144,290	3.3
Financial institutions	12,600	0.3	17,000	0.4
Commercial and industrial	91,838	1.9	63,370	1.4
Total foreign	250,350	5.1	224,660	5.1
Total	4,875,254	100.0	4,403,301	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, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
Hokkaido	38,508	0.9	38,112	0.9
Tohoku	60,317	1.3	51,305	1.2
Kanto	3,273,054	72.9	3,037,685	73.6
Chubu	321,898	7.2	304,690	7.4
Kinki	592,920	13.2	506,887	12.3
Chugoku	70,267	1.6	66,633	1.6
Shikoku	41,791	0.9	35,763	0.9
Kyushu	91,978	2.0	87,865	2.1
Total	4,490,736	100.0	4,128,943	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, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
Secured loans	76,664	1.6	60,280	1.4
Stocks and other securities	19,687	0.4	14,708	0.3
Real and personal estate	51,036	1.0	42,086	1.0
Others	5,940	0.1	3,485	0.1
Guarantees	230,654	4.7	209,351	4.8
Unsecured loans	4,438,762	91.0	4,097,973	93.1
Others	129,172	2.6	35,696	0.8
Total loans	4,875,254	100.0	4,403,301	100.0
Subordinated loans	514,583	10.6	535,500	12.2

Note: Policy loans are excluded.

4. Foreign Investments (General Account)

(1) Breakdown of Investment by Asset Category (General Account)

A. Assets denominated in foreign currency (Millions of yen)

	As of March 31, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
Foreign bonds	4,309,570	68.8	4,118,848	66.4
Foreign stocks	423,630	6.8	537,563	8.7
Cash, cash equivalents and other assets	85,218	1.4	76,338	1.2
Sub-total	4,818,419	77.0	4,732,750	76.3

B. Assets swapped into yen (Millions of yen)

	As of March 31, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	92,706	1.5	101,459	1.6
Sub-total	92,706	1.5	101,459	1.6

C. Assets denominated in yen (Millions of yen)

	As of March 31, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
Loans to borrowers outside Japan	250,350	4.0	224,660	3.6
Foreign bonds and others	1,099,465	17.6	1,146,558	18.5
Sub-total	1,349,815	21.6	1,371,219	22.1

D. Total (Millions of yen)

Foreign investments	6,260,941	100.0	6,205,429	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, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
U.S. dollar	2,591,153	53.8	2,537,433	53.6
Euro	1,618,520	33.6	1,521,082	32.1
British pound	384,034	8.0	405,717	8.6
Canadian dollar	95,151	2.0	76,274	1.6
Australian dollar	37,580	0.8	41,857	0.9
Hong Kong dollar	24,013	0.5	35,987	0.8
Swedish krona	43,182	0.9	33,068	0.7
Total (including others not listed above)	4,818,419	100.0	4,732,750	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, 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	0	-	53,487	21.4
Total	5,828,533	100.0	4,958,780	100.0	869,753	100.0	250,350	100.0
As of March 31, 2007								
North America	2,476,412	42.7	2,363,735	52.7	112,676	8.6	52,627	23.4
Europe	1,777,078	30.6	1,669,941	37.2	107,137	8.1	90,048	40.1
Oceania	21,650	0.4	17,288	0.4	4,362	0.3	10,000	4.5
Asia	108,851	1.9	14,460	0.3	94,390	7.2	7,079	3.2
Latin America	1,270,738	21.9	273,122	6.1	997,615	75.8	4,305	1.9
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	144,586	2.5	144,586	3.2	-	-	60,600	27.0
Total	5,799,318	100.0	4,483,135	100.0	1,316,183	100.0	224,660	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, 2006						As of March 31, 2007					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(3,681)	(29,507)	-	-	-	(33,189)	(1,017)	(22,930)	-	-	-	(23,948)
Hedge accounting not applied	(28)	(2,814)	-	(51)	13	(2,881)	(16)	(1,064)	-	266	(12)	(826)
Total	(3,710)	(32,322)	-	(51)	13	(36,070)	(1,033)	(23,994)	-	266	(12)	(24,774)

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

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.

Year ended March 31, 2007: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 22,930 million yen) , and gains/losses from derivatives with hedge accounting not applied (loss of 826 million yen), totalling loss of 23,757 million yen.

B. Fair value information on derivatives

(a) Interest-related transactions

(Millions of yen)

	As of March 31, 2006					As of March 31, 2007				
	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	-	7,448	-	7,448	(0)	-
Bought	4,968	-	4,963	(4)	-	-	-	-	-	-
Over-the-counter transactions										
Yen interest rate swaps										
Receipts fixed, payments floating	220,557	193,657	(3,708)	(3,708)	(3,681)	219,028	191,478	(1,033)	(1,033)	(1,017)
Receipts floating, payments fixed	-	-	-	-	-	-	-	-	-	-
Total				(3,710)	(3,681)				(1,033)	(1,017)

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, 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
As of March 31, 2007							
Notional amount (receipts fixed, payments floating)	27,550	71,640	46,180	55,700	17,958	-	219,028
Average fixed rate (receipt)	0.36	0.76	0.98	1.20	1.75	-	0.95
Average floating rate (payment)	0.62	0.66	0.63	0.62	0.62	-	0.63
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	-	-
Average fixed rate (payment)	-	-	-	-	-	-	-
Average floating rate (receipt)	-	-	-	-	-	-	-
Total	27,550	71,640	46,180	55,700	17,958	-	219,028

(b) Currency-related transactions

(Millions of yen)

	As of March 31, 2006				As of March 31, 2007			
	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								
U.S. dollar	2,787,814	2,822,617	(34,803)	(29,510)	2,016,690	2,041,513	(24,822)	(22,934)
Euro	1,400,354	1,400,335	18	262	1,042,768	1,055,561	(12,793)	(12,425)
British pound	1,053,995	1,084,829	(30,834)	(25,921)	725,372	738,187	(12,814)	(11,437)
Canadian dollar	224,119	228,566	(4,446)	(4,158)	191,271	189,373	1,897	1,967
Swedish krona	58,066	57,214	851	807	32,332	33,327	(995)	(922)
Australian dollar	31,110	31,924	(814)	(730)	19,298	19,095	202	201
Hong Kong dollar	20,038	19,616	421	230	5,646	5,967	(320)	(317)
Hong Kong dollar	129	129	0	-	-	-	-	-
Bought								
Euro	382,790	385,271	2,480	2	127,148	127,976	827	3
U.S. dollar	165,261	167,248	1,987	2	57,592	58,268	676	3
British pound	174,740	174,708	(32)	(0)	55,145	55,175	30	-
Chinese yuan	26,063	26,087	23	-	7,960	7,999	39	0
Swedish krona	5,174	5,852	677	-	6,023	6,112	88	-
Hong Kong dollar	331	328	(3)	-	293	286	(6)	-
Hong Kong dollar	121	120	(0)	-	131	130	(0)	-
Thai burt	-	-	-	-	2	2	0	-
Australian dollar	11,098	10,926	(171)	-	-	-	-	-
Total			(32,322)	(29,507)			(23,994)	(22,930)

- 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.

(c) Stock-related transactions

The Company held no stock-related derivative instruments as of March 31, 2006 or 2007.

(d) Bond-related transactions

(Millions of yen)

	As of March 31, 2006				As of March 31, 2007			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Exchange-traded transactions								
Yen bond futures								
Sold	-	-	-	-	1,339	1,341	(2)	-
Bought	7,947	7,874	(73)	-	8,450	8,451	1	-
Foreign currency-denominated bond futures								
Sold	103,535	103,211	323	-	126,244	125,998	246	-
Bought	30,352	30,259	(92)	-	81,520	81,384	(136)	-
Over-the-counter transactions								
Foreign currency-denominated bond forward contracts								
Sold	11,761	11,745	16	-	40,669	40,615	54	-
Bought	51,588	51,504	(83)	-	65,972	66,075	103	-
Bond OTC options								
Sold								
Call	-	-	-	-	7,447			
	[-]	-	-	-	[27]	21	5	-
Put	23,493				-			
	[228]	347	(118)	-	[-]	-	-	-
Bought								
Call	23,493				5,066			
	[29]	5	(24)	-	[8]	3	(4)	-
Put	-				7,447			
	[-]	-	-	-	[34]	32	(2)	-
Total			(51)	-			266	-

- 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, 2006				As of March 31, 2007			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Credit default swap								
Protection sold	5,000	4,000	9	-	4,000	4,000	4	-
Protection bought	4,000	4,000	4	-	6,000	6,000	(16)	-
Total	9,000	8,000	13	-	10,000	10,000	(12)	-

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

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

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

A. Gains and losses on derivatives

(Millions of yen)

	As of March 31, 2006						As of March 31, 2007					
	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	-	4	-	-	-	4	-	8	-	-	-	8
Total	-	4	-	-	-	4	-	8	-	-	-	8

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, 2006				As of March 31, 2007			
	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	3,013	3,025	(12)	-	1,723	1,708	14	-
U.S. dollar	1,063	1,068	(5)	-	614	609	5	-
Swedish krona	-	-	-	-	506	496	10	-
Danish krone	-	-	-	-	270	268	2	-
Euro	718	728	(9)	-	258	261	(2)	-
British pound	261	266	(4)	-	45	46	(0)	-
Canadian dollar	161	165	(3)	-	14	15	(0)	-
Singapore dollar	-	-	-	-	11	11	(0)	-
Australian dollar	367	353	14	-	-	-	-	-
Swiss franc	285	286	(1)	-	-	-	-	-
Polish zloty	155	156	(1)	-	-	-	-	-
Bought	3,006	3,022	16	-	1,633	1,626	(6)	-
Norwegian krone	22	23	0	-	296	296	0	-
Euro	841	860	19	-	280	281	0	-
Swedish krona	16	16	0	-	277	275	(2)	-
U.S. dollar	869	870	0	-	276	277	0	-
British pound	265	266	1	-	271	266	(5)	-
Polish zloty	251	247	(3)	-	97	97	0	-
Swiss franc	345	352	7	-	87	87	(0)	-
Singapore dollar	31	31	0	-	44	44	(0)	-
Australian dollar	362	353	(9)	-	-	-	-	-
Total			4	-			8	-

- 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, 2006 or 2007.

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

A. Gains and losses on derivatives

(Millions of yen)

	As of March 31, 2006						As of March 31, 2007					
	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	-	-	-	-	-	-
Total	-	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, 2006				As of March 31, 2007			
	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	2	2	(0)	-	-	-	-	-
U.S. dollar	2	2	0	-	-	-	-	-
Bought								
Euro	2	2	0	-	-	-	-	-
U.S. dollar	2	2	(0)	-	-	-	-	-
Total			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, 2006 or 2007.

III. Company Total of General Account and Separate Account

1. Asset Composition

(1) Asset Composition

(Millions of yen)

	As of March 31, 2006		As of March 31, 2007	
	Carrying value	%	Carrying value	%
Cash, deposits, and call loans	486,699	1.5	539,350	1.6
Security repurchased under resale agreements	-	-	-	-
Deposit paid for securities borrowing transactions	-	-	-	-
Monetary claims bought	548,068	1.7	462,329	1.4
Trading account securities	-	-	-	-
Money held in trust	33,854	0.1	32,564	0.1
Securities	24,011,864	73.9	25,902,665	77.1
Domestic bonds	10,862,339	33.4	12,316,047	36.7
Domestic stocks	6,315,120	19.4	6,674,631	19.9
Foreign securities	6,276,260	19.3	6,277,996	18.7
Foreign bonds	5,158,094	15.9	4,687,535	14.0
Foreign stocks and other securities	1,118,166	3.4	1,590,460	4.7
Other securities	558,144	1.7	633,989	1.9
Loans	5,561,219	17.1	5,062,571	15.1
Policy loans	685,964	2.1	659,269	2.0
Ordinary loans	4,875,254	15.0	4,403,301	13.1
Real estate	1,205,626	3.7	1,167,249	3.5
Deferred tax assets	-	-	-	-
Others	650,453	2.0	423,006	1.3
Reserve for possible loan losses	(11,169)	(0.0)	(11,534)	(0.0)
Total	32,486,618	100.0	33,578,200	100.0
Foreign currency-denominated assets	5,268,612	16.2	5,211,905	15.5

(2) Changes (Increase/Decrease) in Assets

(Millions of yen)

	Year ended March 31, 2006	Year ended March 31, 2007
Cash, deposits, and call loans	44,470	52,650
Security repurchased under resale agreements	-	-
Deposit paid for securities borrowing transactions	(20,298)	-
Monetary claims bought	27,945	(85,739)
Trading account securities	-	-
Money held in trust	27,746	(1,290)
Securities	2,600,172	1,890,800
Domestic bonds	784,485	1,453,707
Domestic stocks	1,648,422	359,511
Foreign securities	38,624	1,735
Foreign bonds	(345,443)	(470,558)
Foreign stocks and other securities	384,068	472,294
Other securities	128,639	75,845
Loans	(244,084)	(498,648)
Policy loans	(26,474)	(26,695)
Ordinary loans	(217,610)	(471,952)
Real estate	(35,966)	(38,377)
Deferred tax assets	-	-
Others	235,882	(227,447)
Reserve for possible loan losses	3,043	(365)
Total	2,638,911	1,091,582
Foreign currency-denominated assets	(92,977)	(56,707)

2. Fair Value Information on Securities and Others

(1) Valuation Gains and Losses on Trading Securities

(Millions of yen)

	As of March 31, 2006		As of March 31, 2007	
	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	1,633,459	223,494	1,722,316	(2,950)
General account	32,207	1,889	30,803	(1,632)
Separate account	1,601,251	221,605	1,691,512	(1,318)

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, 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	-	-	-	-	-
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	-	-	-	-	-
As of March 31, 2007					
Bonds held to maturity	182,711	176,581	(6,129)	306	6,436
Domestic bonds	122,583	119,278	(3,304)	306	3,611
Foreign bonds	60,127	57,303	(2,824)	-	2,824
Policy-reserve-matching bonds	4,796,242	4,888,316	92,074	96,378	4,304
Domestic bonds	4,796,242	4,888,316	92,074	96,378	4,304
Stocks of subsidiaries and affiliates	-	-	-	-	-
Securities available for sale	15,132,601	18,658,322	3,525,721	3,587,064	61,343
Domestic bonds	6,916,880	7,001,850	84,970	94,060	9,090
Domestic stocks	2,973,562	6,037,300	3,063,738	3,091,770	28,032
Foreign securities	4,779,847	5,127,119	347,271	371,050	23,778
Foreign bonds	4,219,528	4,423,007	203,478	226,017	22,538
Foreign stocks and other securities	560,319	704,112	143,792	145,032	1,240
Other securities	242,347	272,089	29,741	30,183	442
Monetary claims bought	119,962	119,962	-	-	-
Certificates of deposit	100,000	100,000	-	-	-
Others	-	-	-	-	-
Total	20,111,554	23,723,221	3,611,666	3,683,750	72,083
Domestic bonds	11,835,706	12,009,446	173,739	190,745	17,005
Domestic stocks	2,973,562	6,037,300	3,063,738	3,091,770	28,032
Foreign securities	4,839,975	5,184,422	344,447	371,050	26,603
Foreign bonds	4,279,656	4,480,310	200,654	226,017	25,363
Foreign stocks and other securities	560,319	704,112	143,792	145,032	1,240
Other securities	242,347	272,089	29,741	30,183	442
Monetary claims bought	119,962	119,962	-	-	-
Certificates of deposit	100,000	100,000	-	-	-
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, 2006 and 2007 amounted to 1,647 million yen and 1,761 million yen, respectively.

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

(Millions of yen)

	As of March 31, 2006	As of March 31, 2007
Bonds held to maturity	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries and affiliates	26,154	33,466
Unlisted domestic stocks (except over-the-counter stocks)	19,334	21,315
Unlisted foreign stocks (except over-the-counter stocks)	6,820	6,820
Others	-	5,331
Other securities	661,661	1,026,866
Unlisted domestic stocks (except over-the-counter stocks)	69,953	63,602
Unlisted foreign stocks (except over-the-counter stocks)	309,779	603,622
Unlisted foreign bonds	0	0
Others	281,928	359,641
Total	687,815	1,060,332

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, 2006	33,854	33,854	1,889	2,114	224
As of March 31, 2007	32,564	32,564	(1,632)	2,142	3,775

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, 2006		As of March 31, 2007	
	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	32,207	1,889	30,803	(1,632)

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, 2006					As of March 31, 2007				
	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	1,647	1,647	-	-	-	1,761	1,761	-	-	-

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, 2007 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, 2007:

- 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 used for hedging foreign currency-denominated bonds as underlying assets,
- foreign currency forward contracts used for hedging foreign currency-denominated term deposits as underlying assets.

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 tracking errors and 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, 2007:

(100 Millions of yen)

	As of March 31, 2006		As of March 31, 2007	
	Notional amount/ Contract value	Credit risk amount	Notional amount/ Contract value	Credit risk amount
Interest rate swaps	2,205	17	2,190	21
Foreign currency forward contracts	32,843	399	22,288	264
Currency options	-	-	-	-
Bond forward contracts	633	0	1,066	1
Bond options	469	0	199	0
Credit derivatives	90	0	100	0
Total	36,241	418	25,844	288

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 "ALM 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, 2006						As of March 31, 2007					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(3,681)	(29,507)	-	-	-	(33,189)	(1,017)	(22,930)	-	-	-	(23,948)
Hedge accounting not applied	(28)	(3,054)	289	(51)	13	(2,831)	(16)	(991)	48	266	(12)	(704)
Total	(3,710)	(32,562)	289	(51)	13	(36,021)	(1,033)	(23,921)	48	266	(12)	(24,653)

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

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, but excluding remaining balance of deferred hedge gains/losses due to termination of hedge accounting (loss of 2,831 million yen), totalling loss of 32,339 million yen.

Year ended March 31, 2007: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 22,930 million yen) , and gains/losses from derivatives with hedge accounting not applied (loss of 704 million yen), totalling loss of 23,635 million yen.

B. Fair value information on derivatives

(a) Interest-related transactions

(Millions of yen)

	As of March 31, 2006						As of March 31, 2007					
	Notional amount/		Fair value	Gains (losses)		Hedge accounting applied	Notional amount/		Fair value	Gains (losses)		Hedge accounting applied
	Contract value	Over 1 Year					Contract value	Over 1 Year				
Exchange-traded transactions												
Foreign interest rate futures												
Sold	4,978	-	4,976	2	-	7,448	-	7,448	(0)	-		
Bought	4,968	-	4,963	(4)	-	-	-	-	-	-		
Over-the-counter transactions												
Yen interest rate swaps												
Receipts fixed, payments floating	220,557	193,657	(3,708)	(3,708)	(3,681)	219,028	191,478	(1,033)	(1,033)	(1,017)		
Receipts floating, payments fixed	-	-	-	-	-	-	-	-	-	-		
Total				(3,710)	(3,681)				(1,033)	(1,017)		

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, 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
As of March 31, 2007							
Notional amount (receipts fixed, payments floating)	27,550	71,640	46,180	55,700	17,958	-	219,028
Average fixed rate (receipt)	0.36	0.76	0.98	1.20	1.75	-	0.95
Average floating rate (payment)	0.62	0.66	0.63	0.62	0.62	-	0.63
Notional amount (receipts floating, payments fixed)	-	-	-	-	-	-	-
Average fixed rate (payment)	-	-	-	-	-	-	-
Average floating rate (receipt)	-	-	-	-	-	-	-
Total	27,550	71,640	46,180	55,700	17,958	-	219,028

(b) Currency-related transactions

(Millions of yen)

	As of March 31, 2006				As of March 31, 2007			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Currency forward contracts								
Sold	2,849,162	2,884,496	(35,333)	(29,510)	2,063,010	2,088,155	(25,144)	(22,934)
U.S. dollar	1,423,374	1,423,621	(247)	262	1,062,384	1,075,276	(12,891)	(12,425)
Euro	1,069,623	1,100,765	(31,141)	(25,921)	738,483	751,535	(13,052)	(11,437)
British pound	229,504	234,017	(4,512)	(4,158)	192,677	190,797	1,880	1,967
Canadian dollar	61,890	61,098	792	807	32,940	33,948	(1,008)	(922)
Swedish krona	31,142	31,956	(814)	(730)	27,329	27,117	212	201
Australian dollar	24,452	23,829	622	230	5,810	6,134	(324)	(317)
Norwegian krone	-	-	-	-	3,278	3,237	41	-
Swiss franc	5,690	5,709	(19)	-	65	66	(0)	-
Singapore dollar	-	-	-	-	32	33	(0)	-
Danish krone	-	-	-	-	7	7	(0)	-
Polish zloty	3,355	3,368	(13)	-	-	-	-	-
Hong Kong dollar	129	129	0	-	-	-	-	-
Bought	435,141	437,913	2,771	2	165,857	167,079	1,222	3
Euro	179,402	181,680	2,278	2	68,023	68,833	810	3
U.S. dollar	189,177	189,180	2	(0)	65,735	65,744	8	-
British pound	31,680	31,702	22	-	13,916	14,056	140	0
Chinese yuan	5,174	5,852	677	-	6,023	6,112	88	-
Norwegian krone	502	518	16	-	3,759	3,875	115	-
Swedish krona	354	351	(2)	-	3,072	3,025	(46)	-
Polish zloty	5,258	5,176	(82)	-	2,162	2,229	66	-
Swiss franc	7,196	7,345	148	-	2,007	2,028	20	-
Singapore dollar	690	698	7	-	900	912	12	-
Hong Kong dollar	121	120	(0)	-	131	130	(0)	-
Australian dollar	15,445	15,149	(296)	-	120	125	5	-
Thai burt	-	-	-	-	2	2	0	-
Canadian dollar	138	137	(1)	-	2	2	0	-
Total			(32,562)	(29,507)			(23,921)	(22,930)

- 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.

(c) Stock-related transactions

(Millions of yen)

	As of March 31, 2006				As of March 31, 2007			
	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	10,862	11,142	279	-	4,710	4,720	9	-
Foreign currency-denominated stock index futures								
Bought	1,030	1,040	10	-	3,291	3,330	38	-
Total			289	-			48	-

- 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, 2006				As of March 31, 2007			
	Notional amount/ contract value	Fair value	Gains (losses)		Notional amount/ contract value	Fair value	Gains (losses)	
				Hedge accounting applied				Hedge accounting applied
Exchange-traded transactions								
Yen bond futures								
Sold	-	-	-	-	1,339	1,341	(2)	-
Bought	7,947	7,874	(73)	-	8,450	8,451	1	-
Foreign currency-denominated bond futures								
Sold	103,535	103,211	323	-	126,244	125,998	246	-
Bought	30,352	30,259	(92)	-	81,520	81,384	(136)	-
Over-the-counter transactions								
Foreign currency-denominated bond forward contracts								
Sold	11,761	11,745	16	-	40,669	40,615	54	-
Bought	51,588	51,504	(83)	-	65,972	66,075	103	-
Bond OTC options								
Sold								
Call	-	-	-	-	7,447	-	-	-
Put	[23,493]	347	(118)	-	[27]	21	5	-
Bought								
Call	23,493	5	(24)	-	-	-	-	-
Put	[29]	-	-	-	[34]	32	(2)	-
Total			(51)	-			266	-

- 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, 2006				As of March 31, 2007					
	Notional amount/ contract value		Fair value	Gains and losses		Notional amount/ contract value		Fair value	Gains and losses	
		Due after 1 year			Hedge accounting applied		Due after 1 year			Hedge accounting applied
Over-the-counter transactions										
Credit default swap										
Protection sold	5,000	4,000	9	9	-	4,000	4,000	4	4	-
Protection bought	4,000	4,000	4	4	-	6,000	6,000	(16)	(16)	-
Total	9,000	8,000	13	13	-	10,000	10,000	(12)	(12)	-

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

IV. Reserves for Possible Loan Losses

(Millions of yen)

	Year ended March 31, 2006	Year ended March 31, 2007	Changes
(1) Total of reserves for possible loan losses			
(a) general reserve	5,152	6,477	1,325
(b) specific reserve	6,016	5,056	(959)
(c) specific reserve for loans to refinancing countries	-	-	-
(2) Specific reserve			
(a) provision for the year	15,046	5,064	(9,981)
(b) reversal for the year [excludes reversal due to write-offs]	15,992	5,443	(10,549)
(c) net amount of provision	(946)	(378)	568
(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	30	1,981	1,951

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, 2006: 9,029 million yen
- Fiscal year ended March 31, 2007: 7,606 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.