

Supplementary Materials for the Fiscal Year Ended March 31, 2008

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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, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
National government bonds	-	-	46,663	100.0
Local government bonds	-	-	-	-
Public entity bonds	-	-	-	-
Total	-	-	46,663	100.0

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

(Millions of yen)

	Year ended March 31, 2007	Year ended March 31, 2008
National government bonds	-	1,893,400
Local government bonds	-	-
Public entity bonds	-	-
Total	-	1,893,400

2. Securities (General Account)

(1) Breakdown of Securities (General Account)

(Millions of yen)

	As of March 31, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
National government bonds	8,540,850	35.3	8,963,481	39.1
Local government bonds	567,153	2.3	444,663	1.9
Corporate bonds	2,812,672	11.6	2,778,615	12.1
Public entity bonds	1,251,598	5.2	1,117,043	4.9
Domestic stocks	6,122,218	25.3	4,508,764	19.7
Foreign securities	5,799,318	24.0	5,925,778	25.9
Foreign bonds	4,483,135	18.5	4,540,667	19.8
Foreign stocks and other securities	1,316,183	5.4	1,385,111	6.0
Other securities	368,939	1.5	298,525	1.3
Total	24,211,152	100.0	22,919,828	100.0

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

(Millions of yen)

	As of March 31, 2007		As of March 31, 2008	
	Carrying value		Carrying value	
Hokkaido	23,575		12,498	
Tohoku	2,359		385	
Kanto	256,338		202,509	
Chubu	62,557		43,898	
Kinki	77,895		53,459	
Chugoku	8,762		4,693	
Shikoku	4,679		3,501	
Kyushu	39,541		32,833	
Others	91,443		90,883	
Total	567,153		444,663	

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, 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
As of March 31, 2008							
National government bonds	247,324	457,185	430,969	654,363	1,701,676	5,471,961	8,963,481
Local government bonds	25,093	70,512	51,255	202,686	65,793	29,322	444,663
Corporate bonds	177,675	277,383	497,364	681,718	846,243	298,229	2,778,615
Domestic stocks	-	-	-	-	-	4,508,764	4,508,764
Foreign securities	295,670	919,751	640,203	526,976	825,653	2,717,522	5,925,778
Foreign bonds	295,670	919,751	640,203	526,976	825,653	1,332,411	4,540,667
Foreign stocks and other securities	-	-	-	-	-	1,385,111	1,385,111
Other securities	2,265	11,014	108,042	1,064	6,652	169,486	298,525
Total	748,029	1,735,848	1,727,835	2,066,809	3,446,018	13,195,285	22,919,828

(4) Domestic Stocks by Industry (General Account)

(Millions of yen)

	As of March 31, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
Forestry and fisheries	795	0.0	514	0.0
Mining	589	0.0	444	0.0
Construction	106,813	1.7	63,579	1.4
Manufacturing industries				
Food products	160,392	2.6	141,518	3.1
Textiles and clothing	61,127	1.0	37,711	0.8
Pulp and paper	11,971	0.2	7,489	0.2
Chemicals	256,116	4.2	191,549	4.2
Medical supplies	268,639	4.4	182,490	4.0
Oil and coal products	17,369	0.3	11,436	0.3
Rubber products	24,449	0.4	16,892	0.4
Glass and stone products	153,934	2.5	109,519	2.4
Steel	233,125	3.8	139,755	3.1
Non-steel metals	40,880	0.7	25,882	0.6
Metal products	50,897	0.8	30,761	0.7
Machinery	252,581	4.1	173,984	3.9
Electric appliances	1,223,499	20.0	915,128	20.3
Transportation vehicles	628,393	10.3	435,241	9.7
Precision instruments	151,923	2.5	125,551	2.8
Others	114,994	1.9	103,519	2.3
Electric and gas utilities	490,309	8.0	328,622	7.3
Transportation and communications industries				
Ground transportation	349,196	5.7	260,490	5.8
Water transportation	2,463	0.0	2,420	0.1
Air transportation	4,694	0.1	4,492	0.1
Warehouses	8,626	0.1	6,464	0.1
Telecommunications	92,283	1.5	66,964	1.5
Commerce				
Wholesale	174,124	2.8	139,222	3.1
Retail	184,470	3.0	122,678	2.7
Financial industries				
Banks	727,927	11.9	611,551	13.6
Security and trading companies	91,013	1.5	38,598	0.9
Insurance	73,123	1.2	93,745	2.1
Other	42,484	0.7	26,539	0.6
Real estate	56,366	0.9	36,470	0.8
Service	66,638	1.1	57,527	1.3
Total	6,122,218	100.0	4,508,764	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, 2007	As of March 31, 2008
Policy loans	659,269	629,534
Premium loans	105,435	94,376
Policyholder loans	553,834	535,157
Ordinary loans	4,403,301	4,017,665
[Loans to non-residents]	[224,660]	[225,421]
Loans to corporations	3,805,855	3,444,447
[Loans to domestic corporations]	[3,725,485]	[3,365,039]
Loans to national government, government-related organizations and international organizations	160,876	155,243
Loans to local governments and public entities	399,542	383,188
Mortgage loans	35,927	34,133
[Trust loans]	[25,874]	[25,805]
Consumer loans	152	124
Others	947	527
Total loans	5,062,571	4,647,199

(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, 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
As of March 31, 2008							
Floating-rate loans	46,155	86,581	72,817	68,114	59,159	32,037	364,867
Fixed-rate loans	374,521	641,682	616,945	666,993	723,757	628,897	3,652,797
Total	420,677	728,264	689,763	735,108	782,917	660,934	4,017,665

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

(Millions of yen except number of borrowers)

		As of March 31, 2007		As of March 31, 2008	
			%		%
Large corporations	Number of borrowers	767	42.6	676	45.2
	Amount of loans	3,046,336	81.8	2,707,661	80.5
Medium-sized corporations	Number of borrowers	162	9.0	119	7.9
	Amount of loans	57,712	1.5	78,185	2.3
Small-sized corporations	Number of borrowers	870	48.4	702	46.9
	Amount of loans	621,436	16.7	579,192	17.2
Total	Number of borrowers	1,799	100.0	1,497	100.0
	Amount of loans	3,725,485	100.0	3,365,039	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, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
Domestic				
Manufacturing industries	865,796	19.7	670,370	16.7
Food products	79,831	1.8	61,747	1.5
Textiles and clothing	19,358	0.4	14,397	0.4
Wood and wood products	2,997	0.1	2,936	0.1
Pulp and paper	70,985	1.6	65,693	1.6
Printing	14,646	0.3	13,047	0.3
Chemicals	89,767	2.0	83,301	2.1
Oil and coal products	38,094	0.9	35,542	0.9
Glass and stone products	29,451	0.7	21,937	0.5
Steel	85,838	1.9	55,034	1.4
Non-steel metals	30,432	0.7	22,741	0.6
Metal products	5,858	0.1	4,895	0.1
Machinery	134,537	3.1	96,903	2.4
Electric appliances	143,414	3.3	103,243	2.6
Transportation vehicles	75,776	1.7	57,151	1.4
Precision instruments	13,742	0.3	12,667	0.3
Other manufactured goods	31,061	0.7	19,130	0.5
Farming	234	0.0	185	0.0
Forestry	-	-	-	-
Fisheries	-	-	-	-
Mining	940	0.0	700	0.0
Construction	24,690	0.6	20,595	0.5
Electric, gas, steam, water utilities	454,423	10.3	453,209	11.3
Telecommunications	131,979	3.0	98,477	2.5
Transportation	290,436	6.6	283,607	7.1
Wholesale	493,505	11.2	521,717	13.0
Retail	69,404	1.6	50,586	1.3
Financial and insurance	1,254,779	28.5	1,123,710	28.0
Real estate	228,967	5.2	259,857	6.5
Service	298,169	6.8	247,888	6.2
Local public entities	28,299	0.6	26,212	0.7
Individuals	36,079	0.8	34,258	0.9
Others	933	0.0	866	0.0
Total domestic	4,178,640	94.9	3,792,243	94.4
Foreign				
Governments	144,290	3.3	146,013	3.6
Financial institutions	17,000	0.4	17,000	0.4
Commercial and industrial	63,370	1.4	62,408	1.6
Total foreign	224,660	5.1	225,421	5.6
Total	4,403,301	100.0	4,017,665	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, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
Hokkaido	38,112	0.9	34,168	0.9
Tohoku	51,305	1.2	41,357	1.1
Kanto	3,037,685	73.6	2,829,941	75.3
Chubu	304,690	7.4	238,032	6.3
Kinki	506,887	12.3	434,005	11.5
Chugoku	66,633	1.6	59,107	1.6
Shikoku	35,763	0.9	30,233	0.8
Kyushu	87,865	2.1	91,454	2.4
Total	4,128,943	100.0	3,758,300	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, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
Secured loans	60,280	1.4	45,886	1.1
Stocks and other securities	14,708	0.3	9,552	0.2
Real and personal estate	42,086	1.0	33,145	0.8
Others	3,485	0.1	3,188	0.1
Guarantees	209,351	4.8	192,475	4.8
Unsecured loans	4,097,973	93.1	3,745,360	93.2
Others	35,696	0.8	33,942	0.8
Total loans	4,403,301	100.0	4,017,665	100.0
Subordinated loans	535,500	12.2	497,563	12.4

Note: Policy loans are excluded.

4. Foreign Investments (General Account)

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

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

	As of March 31, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
Foreign bonds	4,118,848	66.4	4,195,334	64.0
Foreign stocks	537,563	8.7	440,073	6.7
Cash, cash equivalents and other assets	76,338	1.2	305,395	4.7
Sub-total	4,732,750	76.3	4,940,802	75.4

B. Assets swapped into yen (Millions of yen)

	As of March 31, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
Foreign bonds	-	-	-	-
Cash, cash equivalents and other assets	101,459	1.6	95,566	1.5
Sub-total	101,459	1.6	95,566	1.5

C. Assets denominated in yen (Millions of yen)

	As of March 31, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
Loans to borrowers outside Japan	224,660	3.6	225,421	3.4
Foreign bonds and others	1,146,558	18.5	1,294,704	19.7
Sub-total	1,371,219	22.1	1,520,126	23.2

D. Total (Millions of yen)

Foreign investments	6,205,429	100.0	6,556,494	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, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
U.S. dollar	2,537,433	53.6	2,527,283	51.2
Euro	1,521,082	32.1	1,738,236	35.2
British pound	405,717	8.6	399,122	8.1
Canadian dollar	76,274	1.6	76,262	1.5
Hong Kong dollar	35,987	0.8	41,043	0.8
Australian dollar	41,857	0.9	39,062	0.8
Chinese yuan	27,112	0.6	35,073	0.7
Total (including others not listed above)	4,732,750	100.0	4,940,802	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, 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
As of March 31, 2008								
North America	2,446,232	41.3	2,362,093	52.0	84,138	6.1	47,550	21.1
Europe	1,810,519	30.6	1,720,175	37.9	90,343	6.5	95,917	42.6
Oceania	14,184	0.2	10,802	0.2	3,382	0.2	10,000	4.4
Asia	113,184	1.9	10,643	0.2	102,541	7.4	6,446	2.9
Latin America	1,319,001	22.3	214,297	4.7	1,104,704	79.8	5,757	2.6
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	222,654	3.8	222,654	4.9	-	-	59,750	26.5
Total	5,925,778	100.0	4,540,667	100.0	1,385,111	100.0	225,421	100.0

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, 2007						As of March 31, 2008					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(1,017)	(22,930)	-	-	-	(23,948)	1,307	20,348	-	-	-	21,655
Hedge accounting not applied	(16)	(1,064)	-	266	(12)	(826)	39	2,594	-	259	(2)	2,890
Total	(1,033)	(23,994)	-	266	(12)	(24,774)	1,347	22,942	-	259	(2)	24,546

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

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.

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

B. Fair value information on derivatives

(a) Interest-related transactions

(Millions of yen)

	As of March 31, 2007					As of March 31, 2008				
	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	7,448	-	7,448	(0)	-	-	-	-	-	-
Over-the-counter transactions										
Yen interest rate swaps										
Receipts fixed, payments floating	219,028	191,478	(1,033)	(1,033)	(1,017)	236,870	200,910	1,401	1,401	1,307
Receipts floating, payments fixed	-	-	-	-	-	25,000	25,000	(53)	(53)	-
Total				(1,033)	(1,017)				1,347	1,307

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, 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
As of March 31, 2008							
Notional amount (receipts fixed, payments floating)	35,960	91,180	41,000	49,900	18,830	-	236,870
Average fixed rate (receipt)	0.71	0.90	1.23	1.34	1.54	-	1.07
Average floating rate (payment)	0.97	1.01	0.97	0.95	0.96	-	0.98
Notional amount (receipts floating, payments fixed)	-	25,000	-	-	-	-	25,000
Average fixed rate (payment)	-	1.07	-	-	-	-	1.07
Average floating rate (receipt)	-	0.98	-	-	-	-	0.98
Total	35,960	116,180	41,000	49,900	18,830	-	261,870

(b) Currency-related transactions

(Millions of yen)

	As of March 31, 2007				As of March 31, 2008			
	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	2,016,690	2,041,513	(24,822)	(22,934)	2,349,061	2,330,640	18,421	20,337
U.S. dollar	1,042,768	1,055,561	(12,793)	(12,425)	1,172,217	1,158,003	14,213	12,099
Euro	725,372	738,187	(12,814)	(11,437)	887,378	892,435	(5,057)	(1,177)
British pound	191,271	189,373	1,897	1,967	221,400	214,152	7,247	7,555
Canadian dollar	32,332	33,327	(995)	(922)	34,421	32,369	2,051	1,930
Swedish krona	19,298	19,095	202	201	18,284	18,567	(283)	(279)
Australian dollar	5,646	5,967	(320)	(317)	11,986	11,719	267	210
Hong Kong dollar	-	-	-	-	3,015	3,032	(17)	-
Swiss franc	-	-	-	-	287	288	(0)	-
Norwegian krone	-	-	-	-	45	45	(0)	-
Danish krone	-	-	-	-	24	24	(0)	-
Bought	127,148	127,976	827	3	316,060	320,582	4,521	10
U.S. dollar	55,145	55,175	30	-	136,260	136,726	465	7
Euro	57,592	58,268	676	3	135,870	139,953	4,083	2
British pound	7,960	7,999	39	0	31,384	31,808	424	-
Chinese yuan	6,023	6,112	88	-	6,227	5,716	(511)	-
Australian dollar	-	-	-	-	6,083	6,137	53	-
Hong Kong dollar	131	130	(0)	-	167	171	4	-
Swedish krona	293	286	(6)	-	66	67	1	-
Thai burt	2	2	0	-	-	-	-	-
Total			(23,994)	(22,930)			22,942	20,348

- 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, 2007 or 2008.

(d) Bond-related transactions

(Millions of yen)

	As of March 31, 2007				As of March 31, 2008			
	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)	-	54,079	54,100	(20)	-
Bought	8,450	8,451	1	-	7,900	8,009	109	-
Foreign currency-denominated bond futures								
Sold	126,244	125,998	246	-	73,226	73,779	(553)	-
Bought	81,520	81,384	(136)	-	119,831	120,745	914	-
Over-the-counter transactions								
Foreign currency-denominated bond forward contracts								
Sold	40,669	40,615	54	-	19,579	19,903	(324)	-
Bought	65,972	66,075	103	-	41,547	41,721	174	-
Bond OTC options								
Sold								
Call	7,447				26,776			
	[27]	21	5	-	[52]	65	(13)	-
Put	-				32,499			
	[-]	-	-	-	[112]	106	5	-
Bought								
Call	5,066				32,499			
	[8]	3	(4)	-	[99]	78	(21)	-
Put	7,447				26,776			
	[34]	32	(2)	-	[58]	47	(11)	-
Total			266	-			259	-

- 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, 2007				As of March 31, 2008			
	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	4,000	4,000	4	-	4,000	4,000	(51)	-
Protection bought	6,000	6,000	(16)	-	2,000	2,000	48	-
Total			(12)	-			(2)	-

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

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

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

A. Gains and losses on derivatives

(Millions of yen)

	As of March 31, 2007						As of March 31, 2008					
	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	-	8	-	-	-	8	-	65	-	-	-	65
Total	-	8	-	-	-	8	-	65	-	-	-	65

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, 2007				As of March 31, 2008			
	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	1,723	1,708	14	-	2,369	2,307	61	-
U.S. dollar	614	609	5	-	1,293	1,248	45	-
British pound	45	46	(0)	-	577	556	21	-
Euro	258	261	(2)	-	189	192	(2)	-
Swiss franc	-	-	-	-	189	191	(1)	-
Singapore dollar	11	11	(0)	-	74	74	(0)	-
Swedish krona	506	496	10	-	25	26	(0)	-
Canadian dollar	14	15	(0)	-	17	17	(0)	-
Australian dollar	-	-	-	-	0	0	0	-
Norwegian krone	270	268	2	-	-	-	-	-
Bought	1,633	1,626	(6)	-	2,180	2,183	3	-
U.S. dollar	276	277	0	-	658	656	(2)	-
Euro	280	281	0	-	475	483	8	-
Swiss franc	87	87	(0)	-	357	367	10	-
Singapore dollar	44	44	(0)	-	217	210	(7)	-
British pound	271	266	(5)	-	191	192	1	-
Canadian dollar	-	-	-	-	177	166	(11)	-
Polish zloty	97	97	0	-	74	77	3	-
Norwegian krone	296	296	0	-	28	28	0	-
Swedish krona	277	275	(2)	-	-	-	-	-
Total			8	-			65	-

- 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, 2007 or 2008.

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

A. Gains and losses on derivatives

(Millions of yen)

	As of March 31, 2007						As of March 31, 2008					
	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, 2007				As of March 31, 2008			
	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	-	-	-	-	11	11	(0)	-
British pound	-	-	-	-	4	4	(0)	-
Canadian dollar	-	-	-	-	3	3	(0)	-
Singapore dollar	-	-	-	-	1	1	(0)	-
Euro	-	-	-	-	1	1	(0)	-
Australian dollar	-	-	-	-	0	0	(0)	-
Bought								
U.S. dollar	-	-	-	-	12	12	0	-
Euro	-	-	-	-	6	6	0	-
Canadian dollar	-	-	-	-	2	2	0	-
British pound	-	-	-	-	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, 2007 or 2008.

III. Company Total of General Account and Separate Account

1. Asset Composition

(1) Asset Composition

(Millions of yen)

	As of March 31, 2007		As of March 31, 2008	
	Carrying value	%	Carrying value	%
Cash, deposits, and call loans	539,350	1.6	384,116	1.2
Securities repurchased under resale agreements	-	-	-	-
Deposit paid for securities borrowing transactions	-	-	47,273	0.1
Monetary claims bought	462,329	1.4	316,767	1.0
Trading account securities	-	-	46,663	0.1
Money held in trust	32,564	0.1	25,223	0.1
Securities	25,902,665	77.1	24,317,141	76.4
Domestic bonds	12,316,047	36.7	12,544,188	39.4
Domestic stocks	6,674,631	19.9	4,939,522	15.5
Foreign securities	6,277,996	18.7	6,327,686	19.9
Foreign bonds	4,687,535	14.0	4,713,242	14.8
Foreign stocks and other securities	1,590,460	4.7	1,614,443	5.1
Other securities	633,989	1.9	505,745	1.6
Loans	5,062,571	15.1	4,647,199	14.6
Policy loans	659,269	2.0	629,534	2.0
Ordinary loans	4,403,301	13.1	4,017,665	12.6
Real estate	1,167,249	3.5	1,233,982	3.9
Deferred tax assets	-	-	162,392	0.5
Others	423,006	1.3	665,467	2.1
Reserve for possible loan losses	(11,534)	(0.0)	(12,321)	(0.0)
Total	33,578,200	100.0	31,833,906	100.0
Foreign currency-denominated assets	5,211,905	15.5	5,348,506	16.8

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

(2) Changes (Increase/Decrease) in Assets

(Millions of yen)

	Year ended March 31, 2007	Year ended March 31, 2008
Cash, deposits, and call loans	52,650	(155,233)
Securities repurchased under resale agreements	-	-
Deposit paid for securities borrowing transactions	-	47,273
Monetary claims bought	(85,739)	(145,561)
Trading account securities	-	46,663
Money held in trust	(1,290)	(7,340)
Securities	1,890,800	(1,585,523)
Domestic bonds	1,453,707	228,141
Domestic stocks	359,511	(1,735,109)
Foreign securities	1,735	49,689
Foreign bonds	(470,558)	25,706
Foreign stocks and other securities	472,294	23,983
Other securities	75,845	(128,244)
Loans	(498,648)	(415,371)
Policy loans	(26,695)	(29,735)
Ordinary loans	(471,952)	(385,636)
Real estate	(38,377)	66,733
Deferred tax assets	-	162,392
Others	(227,447)	242,460
Reserve for possible loan losses	(365)	(786)
Total	1,091,582	(1,744,294)
Foreign currency-denominated assets	(56,707)	136,601

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

2. Fair Value Information on Securities and Others

(1) Valuation Gains and Losses on Trading Securities

(Millions of yen)

	As of March 31, 2007		As of March 31, 2008	
	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	1,722,316	(2,950)	1,467,657	(315,779)
General account	30,803	(1,632)	70,343	(5,995)
Separate account	1,691,512	(1,318)	1,397,313	(309,784)

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, 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	-	-	-	-	-
As of March 31, 2008					
Bonds held to maturity	174,034	176,400	2,365	4,011	1,645
Domestic bonds	123,140	123,084	(56)	1,589	1,645
Foreign bonds	50,894	53,316	2,421	2,421	-
Policy-reserve-matching bonds	4,927,142	5,078,369	151,227	155,763	4,535
Domestic bonds	4,927,142	5,078,369	151,227	155,763	4,535
Stocks of subsidiaries and affiliates	-	-	-	-	-
Securities available for sale	15,323,877	16,821,851	1,497,973	1,854,028	356,054
Domestic bonds	6,910,185	7,136,478	226,292	235,085	8,792
Domestic stocks	2,988,492	4,276,199	1,287,706	1,408,762	121,056
Foreign securities	5,135,282	5,129,440	(5,842)	204,446	210,288
Foreign bonds	4,498,342	4,489,772	(8,570)	133,324	141,894
Foreign stocks and other securities	636,939	639,668	2,728	71,122	68,394
Other securities	204,933	194,749	(10,183)	5,733	15,916
Monetary claims bought	44,983	44,983	-	-	-
Certificates of deposit	40,000	40,000	-	-	-
Others	-	-	-	-	-
Total	20,425,054	22,076,621	1,651,566	2,013,802	362,236
Domestic bonds	11,960,467	12,337,931	377,464	392,438	14,973
Domestic stocks	2,988,492	4,276,199	1,287,706	1,408,762	121,056
Foreign securities	5,186,177	5,182,757	(3,420)	206,868	210,288
Foreign bonds	4,549,237	4,543,089	(6,148)	135,745	141,894
Foreign stocks and other securities	636,939	639,668	2,728	71,122	68,394
Other securities	204,933	194,749	(10,183)	5,733	15,916
Monetary claims bought	44,983	44,983	-	-	-
Certificates of deposit	40,000	40,000	-	-	-
Others	-	-	-	-	-

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, 2007 and 2008 amounted to 1,761 million yen and 1,543 million yen, respectively.

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

(Millions of yen)

	As of March 31, 2007	As of March 31, 2008
Bonds held to maturity	-	-
Unlisted foreign bonds	-	-
Others	-	-
Policy-reserve-matching bonds	-	-
Stocks of subsidiaries and affiliates	33,466	82,634
Unlisted domestic stocks (except over-the-counter stocks)	21,315	66,325
Unlisted foreign stocks (except over-the-counter stocks)	6,820	6,879
Others	5,331	9,429
Other securities	1,026,866	1,271,109
Unlisted domestic stocks (except over-the-counter stocks)	63,602	166,239
Unlisted foreign stocks (except over-the-counter stocks)	603,622	731,095
Unlisted foreign bonds	0	0
Others	359,641	373,775
Total	1,060,332	1,353,744

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, 2007	32,564	32,564	(1,632)	3,775
As of March 31, 2008	25,223	25,223	(6,117)	8,162

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, 2007		As of March 31, 2008	
	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	30,803	(1,632)	23,680	(6,117)

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, 2007					As of March 31, 2008				
	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	1,761	1,761	-	-	1,543	1,543	-	-	-	-

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 their high liquidity and low transaction costs, careful management of derivative transactions is necessary because of the following characteristics that derivative instruments have:

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

A. Types of transaction

The derivatives the Company used for the fiscal year ended March 31, 2008 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, 2008:

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

In applying hedge accounting, the Company has established investment policy and procedure guidelines in accordance with the "Statement on Establishment of Accounting Standards for Financial Products" issued by the Business Accounting Council. In line with the policy and procedure guidelines, the Company clarifies the risk of underlying assets to be hedged and derivative instruments to be used, and manages derivative transactions by measures including pre- and post-effectiveness 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 is also managed by establishing transaction limits for each counter-party. The following table sets forth the credit risk amounts i.e. replacement cost calculated by current exposure method of derivatives held by the Company as of March 31, 2008:

(100 Millions of yen)

	As of March 31, 2007		As of March 31, 2008	
	Notional amount/ Contract value	Credit risk amount	Notional amount/ Contract value	Credit risk amount
Interest rate swaps	2,190	21	2,618	36
Foreign currency forward contracts	22,288	264	28,073	661
Currency options	-	-	-	-
Bond forward contracts	1,066	1	611	1
Bond options	199	0	1,185	1
Credit derivatives	100	0	60	0
Total	25,844	288	32,549	700

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, 2007						As of March 31, 2008					
	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	(1,017)	(22,930)	-	-	-	(23,948)	1,307	20,348	-	-	-	21,655
Hedge accounting not applied	(16)	(991)	48	266	(12)	(704)	39	4,196	(17)	259	(2)	4,475
Total	(1,033)	(23,921)	48	266	(12)	(24,653)	1,347	24,544	(17)	259	(2)	26,130

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

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, but excluding remaining balance of deferred hedge gains/losses due to termination of hedge accounting (loss of 704 million yen), totalling loss of 23,635 million yen.

Year ended March 31, 2008: gains/losses from derivatives with hedge accounting (fair value hedge method) applied (currency-related, loss of 20,348 million yen) , and gains/losses from derivatives with hedge accounting not applied (loss of 4,475 million yen), totalling loss of 24,823 million yen.

B. Fair value information on derivatives

(a) Interest-related transactions

(Millions of yen)

	As of March 31, 2007					As of March 31, 2008				
	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	7,448	-	7,448	(0)	-	-	-	-	-	-
Over-the-counter transactions										
Yen interest rate swaps										
Receipts fixed, payments floating	219,028	191,478	(1,033)	(1,033)	(1,017)	236,870	200,910	1,401	1,401	1,307
Receipts floating, payments fixed	-	-	-	-	-	25,000	25,000	(53)	(53)	-
Total				(1,033)	(1,017)				1,347	1,307

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, 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
As of March 31, 2008							
Notional amount (receipts fixed, payments floating)	35,960	91,180	41,000	49,900	18,830	-	236,870
Average fixed rate (receipt)	0.71	0.90	1.23	1.34	1.54	-	1.07
Average floating rate (payment)	0.97	1.01	0.97	0.95	0.96	-	0.98
Notional amount (receipts floating, payments fixed)	-	25,000	-	-	-	-	25,000
Average fixed rate (payment)	-	1.07	-	-	-	-	1.07
Average floating rate (receipt)	-	0.98	-	-	-	-	0.98
Total	35,960	116,180	41,000	49,900	18,830	-	261,870

(b) Currency-related transactions

(Millions of yen)

	As of March 31, 2007				As of March 31, 2008			
	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	2,063,010	2,088,155	(25,144)	(22,934)	2,428,213	2,407,454	20,758	20,337
U.S. dollar	1,062,384	1,075,276	(12,891)	(12,425)	1,209,966	1,194,171	15,795	12,099
Euro	738,483	751,535	(13,052)	(11,437)	900,867	905,987	(5,119)	(1,177)
British pound	192,677	190,797	1,880	1,967	239,286	231,154	8,131	7,555
Canadian dollar	32,940	33,948	(1,008)	(922)	34,848	32,788	2,059	1,930
Swedish krona	27,329	27,117	212	201	18,915	19,193	(278)	(279)
Australian dollar	5,810	6,134	(324)	(317)	12,046	11,776	270	210
Swiss franc	65	66	(0)	-	7,187	7,270	(83)	-
Hong Kong dollar	-	-	-	-	3,015	3,032	(17)	-
Singapore dollar	32	33	(0)	-	2,009	2,008	0	-
Norwegian krone	3,278	3,237	41	-	45	45	(0)	-
Danish krone	7	7	(0)	-	24	24	(0)	-
Bought	165,857	167,079	1,222	3	379,179	382,965	3,785	10
U.S. dollar	65,735	65,744	8	-	156,372	156,533	161	7
Euro	68,023	68,833	810	3	148,748	152,878	4,129	2
British pound	13,916	14,056	140	0	36,968	37,326	358	-
Swiss franc	2,007	2,028	20	-	11,273	11,493	219	-
Chinese yuan	6,023	6,112	88	-	6,227	5,716	(511)	-
Australian dollar	120	125	5	-	6,101	6,154	52	-
Singapore dollar	900	912	12	-	5,871	5,635	(236)	-
Canadian dollar	2	2	0	-	4,680	4,294	(385)	-
Polish zloty	2,162	2,229	66	-	1,953	1,966	13	-
Norwegian krone	3,759	3,875	115	-	747	726	(20)	-
Hong Kong dollar	131	130	(0)	-	167	171	4	-
Swedish krona	3,072	3,025	(46)	-	66	67	1	-
Thai burt	2	2	0	-	-	-	-	-
Total			(23,921)	(22,930)			24,544	20,348

- 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, 2007				As of March 31, 2008			
	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	4,710	4,720	9	-	17,001	16,944	(57)	-
Foreign currency-denominated stock index futures								
Bought	3,291	3,330	38	-	2,462	2,502	40	-
Total			48	-			(17)	-

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, 2007				As of March 31, 2008			
	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)	-	54,079	54,100	(20)	-
Bought	8,450	8,451	1	-	7,900	8,009	109	-
Foreign currency-denominated bond futures								
Sold	126,244	125,998	246	-	73,226	73,779	(553)	-
Bought	81,520	81,384	(136)	-	119,831	120,745	914	-
Over-the-counter transactions								
Foreign currency-denominated bond forward contracts								
Sold	40,669	40,615	54	-	19,579	19,903	(324)	-
Bought	65,972	66,075	103	-	41,547	41,721	174	-
Bond OTC options								
Sold								
Call	7,447				26,776			
Put	[27]	21	5	-	[52]	65	(13)	-
Bought								
Call	-	-	-	-	[112]	106	5	-
Put	[8]	3	(4)	-	[99]	78	(21)	-
Bought								
Call	5,066				32,499			
Put	[34]	32	(2)	-	[58]	47	(11)	-
Total			266	-			259	-

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, 2007				As of March 31, 2008			
	Notional amount/ contract value	Fair value	Gains and losses		Notional amount/ contract value	Fair value	Gains and losses	
				Hedge accounting applied				Hedge accounting applied
Over-the-counter transactions								
Credit default swap								
Protection sold	4,000	4,000	4	4	4,000	4,000	(51)	(51)
Protection bought	6,000	6,000	(16)	(16)	2,000	2,000	48	48
Total			(12)	-			(2)	-

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

IV. Reserves for Possible Loan Losses

(Millions of yen)

	Year ended March 31, 2007	Year ended March 31, 2008	Change
(1) Total of reserves for possible loan losses			
(a) general reserve	6,477	5,543	(934)
(b) specific reserve	5,056	6,777	1,270
(c) specific reserve for loans to refinancing countries	-	-	-
(2) Specific reserve			
(a) provision for the year	5,064	6,786	1,721
(b) reversal for the year [excludes reversal due to write-offs]	5,443	4,513	(930)
(c) net amount of provision	(378)	2,273	2,651
(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	1,981	683	(1,298)

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, 2007: 7,606 million yen
- Fiscal year ended March 31, 2008: 4,118 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.