

## Supplementary Materials for the Six Months Ended September 30, 2021

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## I . General Account

### 1. Securities (General Account)

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

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
National government bonds	1,686,684	36.8	1,671,753	36.5
Local government bonds	49,130	1.1	52,446	1.1
Corporate bonds	972,830	21.2	949,393	20.8
Public entity bonds	463,801	10.1	468,562	10.2
Domestic stocks	438,359	9.6	448,453	9.8
Foreign securities	1,357,677	29.6	1,377,876	30.1
Foreign bonds	1,040,834	22.7	1,029,251	22.5
Foreign stocks and other foreign securities	316,842	6.9	348,625	7.6
Other securities	81,330	1.8	74,785	1.6
Total	4,586,013	100.0	4,574,708	100.0

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

As of March 31, 2021

(Millions of Yen)

	Due in 1 year or less	Due after 1 year to 3 years	Due after 3 years to 5 years	Due after 5 years to 7 years	Due after 7 years to 10 years	Due after 10 years or having no maturity date	Total
Securities	64,230	184,114	412,038	507,751	772,477	2,645,400	4,586,013
National government bonds	10,103	26,887	47,852	191,436	339,145	1,071,259	1,686,684
Local government bonds	-	4,281	1,101	307	4,244	39,194	49,130
Corporate bonds	38,198	74,662	133,346	96,700	35,371	594,552	972,830
Domestic stocks						438,359	438,359
Foreign securities	14,726	78,283	227,524	218,804	389,724	428,613	1,357,677
Foreign bonds	13,174	78,283	218,888	198,182	355,382	176,923	1,040,834
Foreign stocks and other foreign securities	1,551	-	8,635	20,622	34,342	251,690	316,842
Other securities	1,201	-	2,213	503	3,991	73,420	81,330
Monetary claims bought	-	-	-	-	-	25,094	25,094
Negotiable certificates of deposit	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-
Total	64,230	184,114	412,038	507,751	772,477	2,670,494	4,611,107

As of September 30, 2021

(Millions of Yen)

	Due in 1 year or less	Due after 1 year to 3 years	Due after 3 years to 5 years	Due after 5 years to 7 years	Due after 7 years to 10 years	Due after 10 years or having no maturity date	Total
Securities	85,669	224,188	475,664	548,676	656,754	2,583,754	4,574,708
National government bonds	1,008	23,130	74,401	185,667	388,719	998,825	1,671,753
Local government bonds	2,380	2,501	500	306	6,641	40,115	52,446
Corporate bonds	58,243	100,072	111,905	65,647	39,814	573,709	949,393
Domestic stocks						448,453	448,453
Foreign securities	23,640	98,482	287,419	296,550	217,167	454,615	1,377,876
Foreign bonds	19,811	98,482	284,155	257,239	191,180	178,381	1,029,251
Foreign stocks and other foreign securities	3,828	-	3,264	39,311	25,986	276,234	348,625
Other securities	396	-	1,437	504	4,411	68,034	74,785
Monetary claims bought	-	-	-	-	-	23,802	23,802
Negotiable certificates of deposit	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-
Total	85,669	224,188	475,664	548,676	656,754	2,607,557	4,598,511

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

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
Forestry and fisheries	33	0.0	31	0.0
Mining	–	–	–	–
Construction	5,614	1.3	5,735	1.3
Manufacturing industry				
Food products	1,963	0.4	2,134	0.5
Textiles and clothing	9	0.0	11	0.0
Pulp and paper	71	0.0	68	0.0
Chemicals	54,251	12.4	54,904	12.2
Medical supplies	767	0.2	691	0.2
Oil and coal products	–	–	–	–
Rubber products	20,843	4.8	22,064	4.9
Glass and stone products	268	0.1	278	0.1
Steel	862	0.2	1,085	0.2
Non-steel metals	12,092	2.8	9,973	2.2
Metal products	330	0.1	563	0.1
Machinery	6,927	1.6	7,350	1.6
Electric appliances	93,272	21.3	113,765	25.4
Transportation equipment	4,646	1.1	4,204	0.9
Precision instruments	4	0.0	359	0.1
Others	5,036	1.1	5,782	1.3
Electric and gas utilities	233	0.1	27	0.0
Transportation and Communications industries				
Ground transportation	68,526	15.6	61,803	13.8
Water transportation	2	0.0	5	0.0
Air transportation	472	0.1	525	0.1
Warehouses	1,734	0.4	1,748	0.4
Telecommunications	1,830	0.4	1,842	0.4
Commerce				
Wholesale	86,477	19.7	82,297	18.4
Retail	3,244	0.7	2,724	0.6
Financial industries				
Banks	38,282	8.7	37,714	8.4
Securities and trading companies	6,180	1.4	6,054	1.4
Insurance	16,716	3.8	20,126	4.5
Others	4,869	1.1	1,846	0.4
Real estate	1,320	0.3	1,329	0.3
Service	1,472	0.3	1,400	0.3
Total	438,359	100.0	448,453	100.0

#### (4) Fair Value Information on Derivative Transactions (General Account)

##### ( i ) Gains and Losses on Derivatives (Hedge Accounting Applied and Hedge Accounting Not Applied) (General Account)

(Millions of Yen)

As of March 31, 2021	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	(29,646)	-	-	-	(29,646)
Hedge accounting not applied	-	(1,875)	-	-	-	(1,875)
Total	-	(31,522)	-	-	-	(31,522)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 29,646 million yen) and gains/losses on derivative financial instruments with hedge accounting not applied are reported in the statements of income.

(Millions of Yen)

As of September 30, 2021	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	(5,821)	-	-	-	(5,821)
Hedge accounting not applied	(229)	(695)	-	-	-	(924)
Total	(229)	(6,517)	-	-	-	(6,746)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 5,821 million yen) and gains/losses on derivative financial instruments with hedge accounting not applied are reported in the statements of income.

##### ( ii ) Interest-related Transactions (General Account)

(Millions of Yen)

	As of March 31, 2021				As of September 30, 2021			
	Notional amount/ contract value		Fair value	Gains/ losses	Notional amount/ contract value		Fair value	Gains/ losses
	over 1 year				over 1 year			
Over the counter								
Interest rate swaption								
Sold								
Receipts fixed, payments floating	-	-	-	-	-	-	-	-
Receipts floating, payments fixed	[-]	-	-	-	[-]	-	-	-
Bought								
Receipts fixed, payments floating	-	-	-	-	-	-	-	-
Receipts floating, payments fixed	[-]	-	-	-	[-]	-	-	-
Total	-	-	-	-	33,576	-	0	(229)
					[229]			(229)

Notes:

1. Figures in [ ] are option premiums.

2. Gains/losses represent difference between option premiums and fair value for option transactions.

## (iii) Currency-related Transactions (General Account)

(Millions of Yen)

	As of March 31, 2021				As of September 30, 2021			
	Notional amount/ contract value		Fair value	Gains/ losses	Notional amount/ contract value		Fair value	Gains/ losses
	over 1 year				over 1 year			
Over the counter								
Currency forward contracts								
Sold	1,162,790	-	(31,634)	(31,634)	1,151,360	10,961	(6,521)	(6,521)
U.S. dollars	602,407	-	(21,803)	(21,803)	562,888	10,961	(12,733)	(12,733)
Australian dollars	201,232	-	(6,532)	(6,532)	213,264	-	4,843	4,843
Canadian dollars	40,075	-	(927)	(927)	57,522	-	(560)	(560)
Euro	112,392	-	(2,243)	(2,243)	114,231	-	149	149
Others	206,682	-	(126)	(126)	203,452	-	1,779	1,779
Bought	25,674	-	112	112	8,980	-	4	4
U.S. dollars	10,256	-	68	68	5,898	-	20	20
Australian dollars	3,691	-	10	10	3,082	-	(16)	(16)
Canadian dollars	6,187	-	34	34	-	-	-	-
Euro	5,539	-	(0)	(0)	-	-	-	-
Others	-	-	-	-	-	-	-	-
Currency options								
Sold								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Currency swaps	-	-	-	-	-	-	-	-
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Total				(31,522)				(6,517)

Notes:

1. Figures in [ ] are option premiums.

2. Gains/losses represent the fair value for currency forward contracts and difference between option premiums and fair value for currency options.

3. Assets and liabilities which are denominated in foreign currencies but have fixed settlement amounts in yen under currency-related derivative transactions are reported in yen amounts in the balance sheets and those currency-related derivative transactions are excluded from the table above.

## (iv) Stock-related Transactions (General Account)

No ending balance as of September 30, 2021 and March 31, 2021.

## (v) Bond-related Transactions (General Account)

No ending balance as of September 30, 2021 and March 31, 2021.

## 2. Loans (General Account)

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

(Millions of Yen)

	As of March 31, 2021	As of September 30, 2021
Policy loans	35,182	33,640
Policyholder loans	32,161	30,751
Premium loans	3,020	2,888
Industrial and consumer loans	268,268	266,607
(Loans to borrowers outside Japan)	(5,948)	(10,671)
Loans to corporations (Loans to domestic corporations)	267,738 (261,790)	266,198 (255,526)
Loans to government, international organizations and government-related organizations	279	279
Loans to local government and public entities	-	-
Mortgage loans	123	87
Consumer loans	113	25
Others	14	16
Total	303,451	300,247
Subordinated loans	20,462	23,461

### (2) Loans by Contractual Maturity Date (General Account)

(Millions of Yen)

	Due in 1 year or less	Due after 1 year to 3 years	Due after 3 years to 5 years	Due after 5 years to 7 years	Due after 7 years to 10 years	Due after 10 years or having no maturity date	Total
As of March 31, 2021							
Floating-rate loans	4,113	7,144	3,175	812	1,260	16,931	33,438
Fixed-rate loans	28,695	82,096	60,438	27,420	17,028	19,150	234,830
Total	32,809	89,240	63,613	28,233	18,288	36,082	268,268
As of September 30, 2021							
Floating-rate loans	9,407	5,140	5,110	1,348	2,129	17,743	40,879
Fixed-rate loans	40,509	78,840	55,603	18,014	10,364	22,395	225,727
Total	49,916	83,980	60,714	19,363	12,493	40,139	266,607

## (3) Loans to Domestic Corporations by Corporation Size (General Account)

(Millions of Yen except number of borrowers)

		As of March 31, 2021		As of September 30, 2021	
			Percentage		Percentage
Large corporations	Number of borrowers	64	70.3	63	71.6
	Amount of loans	215,079	82.2	206,412	80.8
Medium-sized corporations	Number of borrowers	-	-	-	-
	Amount of loans	-	-	-	-
Small-sized corporations	Number of borrowers	27	29.7	25	28.4
	Amount of loans	46,710	17.8	49,114	19.2
Total	Number of borrowers	91	100.0	88	100.0
	Amount of loans	261,790	100.0	255,526	100.0

## Notes:

1. Categorization by corporation size is based on the following criteria.
2. Number of borrowers does not equal the number of loan transactions.

## 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-sized corporations include all other corporations.



## (4) Industrial and Consumer Loans by Industry (General Account)

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
Domestic				
Manufacturing industry	41,912	15.6	40,000	15.0
Food products	180	0.1	150	0.1
Textiles and clothing	-	-	-	-
Wood and wood products	-	-	-	-
Pulp and paper	1,800	0.7	1,800	0.7
Printing	800	0.3	800	0.3
Chemicals	7,746	2.9	7,013	2.6
Oil and coal products	800	0.3	-	-
Ceramic, stone and clay products	74	0.0	57	0.0
Steel	11,962	4.5	11,961	4.5
Non-steel metals	14,215	5.3	13,916	5.2
Metal products	-	-	-	-
Machinery	3,280	1.2	3,275	1.2
Electric appliances	300	0.1	300	0.1
Transportation equipment	70	0.0	60	0.0
Other manufactured goods	683	0.3	667	0.3
Farming and forestry	-	-	-	-
Fisheries	-	-	-	-
Mining	-	-	-	-
Construction	780	0.3	980	0.4
Electric, gas, steam and water utilities	14,195	5.3	16,238	6.1
Telecommunications	487	0.2	325	0.1
Transportation and postal services	24,645	9.2	24,291	9.1
Wholesale	35,940	13.4	35,940	13.5
Retail	1,090	0.4	530	0.2
Financial and insurance	93,499	34.9	88,767	33.3
Real estate	16,231	6.1	17,680	6.6
Rental services	25,623	9.6	25,699	9.6
Scientific research, professional and technological services	-	-	-	-
Hospitality	-	-	-	-
Restaurant and catering	-	-	-	-
Entertainment	6,528	2.4	4,063	1.5
Education, learning support	-	-	-	-
Medical	-	-	-	-
Other services	1,150	0.4	1,306	0.5
Local public entities	-	-	-	-
Individuals	236	0.1	112	0.0
Total domestic	262,320	97.8	255,935	96.0
Foreign				
Government	-	-	-	-
Financial institutions	5,948	2.2	10,671	4.0
Commercial and industrial	-	-	-	-
Total foreign	5,948	2.2	10,671	4.0
Total	268,268	100.0	266,607	100.0

Note: Domestic industry categories above are based on classification used by Bank of Japan in survey of loans.

## (5) Loans by Collateral Type (General Account)

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
Secured loans	17,890	6.7	23,715	8.9
Loans secured by securities	4,212	1.6	2,268	0.9
Loans secured by real estate, movable assets and foundations	12,755	4.8	20,558	7.7
Loans secured by personal guarantees	923	0.3	888	0.3
Guaranteed loans	7,483	2.8	7,381	2.8
Unsecured loans	242,658	90.5	235,397	88.3
Others	236	0.1	112	0.0
Total	268,268	100.0	266,607	100.0
Subordinated loans	20,462	7.6	23,461	8.8

### 3. Foreign Investments (General Account)

#### (1) Breakdown by Asset Composition (General Account)

##### ( i ) Assets Denominated in Foreign Currency (General Account)

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
Foreign bonds	877,711	63.9	866,111	62.0
Foreign stocks	30	0.0	15	0.0
Cash, deposits and other assets	265,702	19.3	308,336	22.1
Subtotal	1,143,444	83.2	1,174,463	84.0

##### ( ii ) Assets Swapped into Yen (General Account)

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
Foreign bonds	-	-	-	-
Cash, deposits and other assets	-	-	-	-
Subtotal	-	-	-	-

##### ( iii ) Assets Denominated in Yen (General Account)

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
Loans to borrowers outside Japan	1,000	0.1	1,000	0.1
Foreign bonds and other assets	229,388	16.7	222,529	15.9
Subtotal	230,388	16.8	223,529	16.0

##### ( iv ) Total (General Account)

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
Total foreign investments	1,373,832	100.0	1,397,992	100.0
Foreign real estate	-	-	-	-

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) Investments by Region (General Account)

(Millions of Yen)

	As of March 31, 2021							
	Foreign securities						Loans to borrowers outside Japan	
			Foreign bonds		Foreign stocks and other foreign securities			
Amount	Percentage	Amount	Percentage	Amount	Percentage	Amount	Percentage	
North America	424,566	31.3	337,999	24.9	86,566	6.4	2,205	37.1
Europe	499,714	36.8	483,241	35.6	16,473	1.2	-	-
Oceania	8,075	0.6	8,075	0.6	-	-	2,742	46.1
Asia	23	0.0	-	-	23	0.0	-	-
Latin America	309,936	22.8	96,157	7.1	213,779	15.7	1,000	16.8
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	115,360	8.5	115,360	8.5	-	-	-	-
Total	1,357,677	100.0	1,040,834	76.7	316,842	23.3	5,948	100.0

(Millions of Yen)

	As of September 30, 2021							
	Foreign securities						Loans to borrowers outside Japan	
			Foreign bonds		Foreign stocks and other foreign securities			
Amount	Percentage	Amount	Percentage	Amount	Percentage	Amount	Percentage	
North America	434,095	31.5	331,106	24.0	102,989	7.5	5,563	52.1
Europe	499,471	36.2	479,099	34.8	20,371	1.5	-	-
Oceania	8,320	0.6	8,320	0.6	-	-	4,107	38.5
Asia	8	0.0	-	-	8	0.0	-	-
Latin America	321,402	23.3	96,146	7.0	225,256	16.3	1,000	9.4
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	114,578	8.3	114,578	8.3	-	-	-	-
Total	1,377,876	100.0	1,029,251	74.7	348,625	25.3	10,671	100.0

Note: Categorization of region is based on location of issuers or borrowers.

## (Reference)

The following tables set forth the amounts of foreign investments based on the location of the issuers or borrowers, or types of investments on which substantial risks exist as of the dates indicated.

(Millions of Yen)

	As of March 31, 2021							
	Foreign securities						Loans to borrowers outside Japan	
			Foreign bonds		Foreign stocks and other foreign securities			
Amount	Percentage	Amount	Percentage	Amount	Percentage	Amount	Percentage	
North America	408,330	30.1	337,999	24.9	70,331	5.2	2,205	37.1
Europe (sovereign bonds)	170,697	12.6	170,697	12.6	-	-	-	-
Europe (government affiliated financial institutions and corporates)	225,847	16.6	225,847	16.6	-	-	-	-
Oceania	8,075	0.6	8,075	0.6	-	-	2,742	46.1
Asia	23	0.0	-	-	23	0.0	-	-
Latin America	476	0.0	476	0.0	-	-	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	115,360	8.5	115,360	8.5	-	-	-	-
Reverse dual currency bonds, etc.	173,696	12.8	173,696	12.8	-	-	-	-
Other securities and loans	255,169	18.8	8,680	0.6	246,488	18.2	1,000	16.8
Total	1,357,677	100.0	1,040,834	76.7	316,842	23.3	5,948	100.0

(Millions of Yen)

	As of September 30, 2021							
	Foreign securities						Loans to borrowers outside Japan	
			Foreign bonds		Foreign stocks and other foreign securities			
Amount	Percentage	Amount	Percentage	Amount	Percentage	Amount	Percentage	
North America	418,541	30.4	331,106	24.0	87,435	6.3	5,563	52.1
Europe (sovereign bonds)	167,990	12.2	167,990	12.2	-	-	-	-
Europe (government affiliated financial institutions and corporates)	224,662	16.3	224,662	16.3	-	-	-	-
Oceania	8,320	0.6	8,320	0.6	-	-	4,107	38.5
Asia	8	0.0	-	-	8	0.0	-	-
Latin America	474	0.0	474	0.0	-	-	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	114,578	8.3	114,578	8.3	-	-	-	-
Reverse dual currency bonds, etc.	173,446	12.6	173,446	12.6	-	-	-	-
Other securities and loans	269,854	19.6	8,671	0.6	261,182	19.0	1,000	9.4
Total	1,377,876	100.0	1,029,251	74.7	348,625	25.3	10,671	100.0

## Notes:

- 1.Reverse dual currency bonds, etc. consists of JGB repackaged reverse dual currency bonds and JGB repackaged foreign currency-denominated bonds.
- 2.Other securities and loans consist of mutual funds, hedge funds and others.

## (3) Foreign Currency-denominated Assets by Currency (General Account)

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
U.S. dollars	562,493	49.2	597,533	50.9
Australian dollars	198,303	17.3	191,682	16.3
Euro	108,425	9.5	113,140	9.6
New Zealand dollars	89,209	7.8	85,942	7.3
Polish zloty	88,022	7.7	85,740	7.3
Canadian dollars	67,414	5.9	71,251	6.1
Swedish krona	29,554	2.6	29,165	2.5
Other currencies	22	0.0	6	0.0
Total	1,143,444	100.0	1,174,463	100.0

(Reference)

The following tables set forth the amounts and percentage of foreign currency-denominated assets which include assets other than foreign investments (mainly foreign currency-denominated domestic bonds) in general account.

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Percentage	Amount	Percentage
U.S. dollars	839,001	57.8	871,269	58.9
Australian dollars	229,161	15.8	221,144	15.0
Euro	109,660	7.6	114,363	7.7
New Zealand dollars	89,209	6.1	85,942	5.8
Polish zloty	88,022	6.1	85,740	5.8
Canadian dollars	67,414	4.6	71,251	4.8
Swedish krona	29,554	2.0	29,165	2.0
Other currencies	22	0.0	6	0.0
Total	1,452,046	100.0	1,478,883	100.0

## II. Separate Account

### 1. Individual Variable Insurance (Separate Account)

(1) Fair Value Information on Securities (Separate Account)

( i ) Net Valuation Gains/Losses on Trading Securities (Separate Account)

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Net valuation gains(losses) included in the statements of income	Amount	Net valuation gains(losses) included in the statements of income
Trading securities	26,307	3,922	26,643	(535)

Note: Net valuation gains(losses) include reversal of gains(losses) on valuation of securities from the previous fiscal year.

( ii ) Breakdown of Securities (Separate Account)

(Millions of Yen)

	As of March 31, 2021	As of September 30, 2021
	Amount	Amount
Domestic bonds	6,128	6,561
Domestic stocks	9,011	8,616
Foreign securities	11,167	11,465
Foreign bonds	3,450	3,687
Foreign stocks and other foreign securities	7,716	7,777
Other securities	-	-
Total	26,307	26,643

Note: The table above includes assets which are considered appropriate to deem as securities under the Financial Instruments and Exchange Act.

(2) Fair Value Information on Derivative Transactions (Separate Account)

( i ) Gains and Losses on Derivatives (Hedge Accounting Applied and Hedge Accounting Not Applied) (Separate Account)

(Millions of Yen)

As of March 31, 2021	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	-	-	-	-	-
Hedge accounting not applied	-	-	-	-	-	-
Total	-	-	-	-	-	-

(Millions of Yen)

As of September 30, 2021	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	-	-	-	-	-
Hedge accounting not applied	-	(0)	-	-	-	(0)
Total	-	(0)	-	-	-	(0)

( ii ) Interest-related Transactions (Separate Account)

No ending balance as of September 30, 2021 and March 31, 2021.

(iii) Currency-related Transactions (Separate Account)

(Millions of Yen)

	As of March 31, 2021				As of September 30, 2021			
	Notional amount/ contract value		Fair value	Gains/ losses	Notional amount/ contract value		Fair value	Gains/ losses
	over 1 year				over 1 year			
Over the counter								
Currency forward contracts								
Sold								
U.S. dollars	-	-	-	-	37	-	0	0
Australian dollars	-	-	-	-	3	-	0	0
Canadian dollars	-	-	-	-	24	-	0	0
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	9	-	0	0
Bought								
U.S. dollars	-	-	-	-	36	-	(0)	(0)
Australian dollars	-	-	-	-	1	-	(0)	(0)
Canadian dollars	-	-	-	-	23	-	(0)	(0)
Euro	-	-	-	-	-	-	-	-
Others	-	-	-	-	11	-	(0)	(0)
Total								(0)

Note: Gains/losses represent the fair value for currency forward contracts.

(iv) Stock-related Transactions (Separate Account)

No ending balance as of September 30, 2021 and March 31, 2021.

( v ) Bond-related Transactions (Separate Account)

No ending balance as of September 30, 2021 and March 31, 2021.

**2. Individual Variable Annuities (Separate Account)**

The company does not have individual variable annuity contracts in force.



### III. Company Total of General Account and Separate Account

#### 1. Asset Composition (Company Total)

(Asset composition of general account and separate account)

(Millions of Yen)

	As of September 30, 2021		
	General account	Separate account	Total
Cash, deposits and call loans	146,621	1,699	148,320
Money held in trust	–	–	–
Domestic bonds	2,673,593	6,561	2,680,155
Domestic stocks	448,453	8,616	457,069
Foreign securities	1,377,876	11,465	1,389,342
Loans	300,247	–	300,247
Real estate	370,773	–	370,773
Total assets	5,496,915	28,409	5,525,390
Foreign currency-denominated assets	1,478,883	11,519	1,490,403

## 2. Fair Value Information on Securities (Company Total)

### (1) Fair Value Information on Securities (Company Total)

#### (i) Net Valuation Gains/Losses on Trading Securities (Company Total)

(Millions of Yen)

	As of March 31, 2021		As of September 30, 2021	
	Amount	Net valuation gains(losses) included in the statements of income	Amount	Net valuation gains(losses) included in the statements of income
Trading securities	26,307	3,922	26,643	(535)

#### (ii) Fair Value Information on Securities (other than trading securities) (Company Total)

(Millions of Yen)

	As of March 31, 2021					As of September 30, 2021				
	Book value	Fair value	Gains/losses			Book value	Fair value	Gains/losses		
				Gains	Losses				Gains	Losses
Held-to-maturity debt securities	321,005	360,399	39,394	39,400	(6)	308,775	346,531	37,756	37,756	(0)
Policy-reserve-matching bonds	2,039,060	2,254,994	215,933	226,245	(10,311)	2,033,907	2,244,207	210,300	220,905	(10,605)
Stocks of subsidiaries	-	-	-	-	-	-	-	-	-	-
Available-for-sale securities	1,935,564	2,216,388	280,823	317,280	(36,456)	1,923,113	2,216,834	293,720	324,759	(31,038)
Domestic bonds	513,117	527,705	14,587	17,240	(2,653)	494,270	508,758	14,487	17,004	(2,516)
Domestic stocks	175,768	403,715	227,947	240,553	(12,605)	173,745	409,468	235,723	248,180	(12,457)
Foreign securities	1,170,153	1,202,667	32,513	52,865	(20,351)	1,183,027	1,222,866	39,839	54,960	(15,120)
Foreign bonds	853,897	885,834	31,936	46,194	(14,257)	843,970	874,251	30,280	40,838	(10,558)
Foreign stocks and other foreign securities	316,255	316,832	577	6,671	(6,094)	339,056	348,615	9,559	14,121	(4,562)
Other securities	75,642	81,330	5,687	6,533	(845)	71,216	74,785	3,569	4,513	(943)
Monetary claims bought	882	969	86	86	-	854	955	100	100	-
Negotiable certificates of deposit	-	-	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-	-	-
Total	4,295,630	4,831,782	536,151	582,926	(46,774)	4,265,795	4,807,573	541,777	583,421	(41,643)
Domestic bonds	2,694,058	2,931,420	237,362	250,333	(12,971)	2,659,105	2,890,063	230,957	244,080	(13,122)
Domestic stocks	175,768	403,715	227,947	240,553	(12,605)	173,745	409,468	235,723	248,180	(12,457)
Foreign securities	1,325,153	1,387,899	62,746	83,098	(20,351)	1,338,027	1,407,301	69,274	84,394	(15,120)
Foreign bonds	1,008,897	1,071,066	62,168	76,426	(14,257)	998,970	1,058,685	59,715	70,273	(10,558)
Foreign stocks and other foreign securities	316,255	316,832	577	6,671	(6,094)	339,056	348,615	9,559	14,121	(4,562)
Other securities	75,642	81,330	5,687	6,533	(845)	71,216	74,785	3,569	4,513	(943)
Monetary claims bought	25,007	27,415	2,408	2,408	-	23,701	25,954	2,252	2,252	-
Negotiable certificates of deposit	-	-	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-	-	-

Notes:

- The table above includes assets which are considered appropriate to deem as securities under the Financial Instruments and Exchange Act.
- The table above excludes stocks, Investments in Partnerships and others without a market price.

\* Book value of stocks, Investments in Partnerships and others without a market price is as follows:

(Millions of Yen)

	As of March 31, 2021	As of September 30, 2021
Stocks of subsidiaries	21,367	24,777
Available-for-sale securities	13,286	14,218
Domestic stocks	13,275	14,207
Foreign stocks	11	11
Others	-	-
Total	34,654	38,995

○Held-to-maturity Debt Securities

(Millions of Yen)

	As of March 31, 2021			As of September 30, 2021		
	Balance sheet amount	Fair value	Gains/losses	Balance sheet amount	Fair value	Gains/losses
Held-to-maturity debt securities with unrealized gains	316,898	356,298	39,400	308,575	346,331	37,756
Domestic bonds	137,773	144,620	6,846	130,727	136,897	6,169
Foreign securities	155,000	185,232	30,232	155,000	184,434	29,434
Monetary claims bought	24,125	26,446	2,321	22,847	24,999	2,152
Others	-	-	-	-	-	-
Held-to-maturity debt securities with unrealized losses	4,106	4,100	(6)	200	199	(0)
Domestic bonds	4,106	4,100	(6)	200	199	(0)
Foreign securities	-	-	-	-	-	-
Monetary claims bought	-	-	-	-	-	-
Others	-	-	-	-	-	-

○Policy-reserve-matching Bonds

(Millions of Yen)

	As of March 31, 2021			As of September 30, 2021		
	Balance sheet amount	Fair value	Gains/losses	Balance sheet amount	Fair value	Gains/losses
Policy-reserve-matching bonds with unrealized gains	1,760,243	1,986,489	226,245	1,718,590	1,939,496	220,905
Domestic bonds	1,760,243	1,986,489	226,245	1,718,590	1,939,496	220,905
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-
Policy-reserve-matching bonds with unrealized losses	278,816	268,504	(10,311)	315,316	304,711	(10,605)
Domestic bonds	278,816	268,504	(10,311)	315,316	304,711	(10,605)
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-

○Marketable Available-for-sale Securities

(Millions of Yen)

	As of March 31, 2021			As of September 30, 2021		
	Book value	Balance sheet amount	Gains/losses	Book value	Balance sheet amount	Gains/losses
Marketable available-for-sale securities with unrealized gains	1,421,732	1,739,013	317,280	1,466,800	1,791,559	324,759
Domestic bonds	425,863	443,104	17,240	413,459	430,464	17,004
Domestic stocks	127,818	368,372	240,553	132,777	380,958	248,180
Foreign securities	813,306	866,171	52,865	875,132	930,092	54,960
Other securities	53,862	60,395	6,533	44,575	49,089	4,513
Monetary claims bought	882	969	86	854	955	100
Negotiable certificates of deposit	-	-	-	-	-	-
Others	-	-	-	-	-	-
Marketable available-for-sale securities with unrealized losses	513,831	477,375	(36,456)	456,313	425,274	(31,038)
Domestic bonds	87,254	84,601	(2,653)	80,810	78,293	(2,516)
Domestic stocks	47,949	35,343	(12,605)	40,967	28,510	(12,457)
Foreign securities	356,847	336,495	(20,351)	307,894	292,773	(15,120)
Other securities	21,780	20,934	(845)	26,640	25,696	(943)
Monetary claims bought	-	-	-	-	-	-
Negotiable certificates of deposit	-	-	-	-	-	-
Others	-	-	-	-	-	-

## (2) Fair Value Information on Derivative Transactions (Company Total)

### ( i ) Gains and Losses on Derivatives (Hedge Accounting Applied and Hedge Accounting Not Applied) (Company Total)

(Millions of Yen)

As of March 31, 2021	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	(29,646)	-	-	-	(29,646)
Hedge accounting not applied	-	(1,875)	-	-	-	(1,875)
Total	-	(31,522)	-	-	-	(31,522)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 29,646 million yen) and gains/losses on derivative financial instruments with hedge accounting not applied are reported in the statements of income.

(Millions of Yen)

As of September 30, 2021	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	(5,821)	-	-	-	(5,821)
Hedge accounting not applied	(229)	(695)	-	-	-	(924)
Total	(229)	(6,517)	-	-	-	(6,746)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 5,821 million yen) and gains/losses on derivative financial instruments with hedge accounting not applied are reported in the statements of income.

### ( ii ) Hedge Accounting Not Applied (Company Total)

#### ① Interest-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2021			As of September 30, 2021		
	Notional amount/ contract value	Fair value	Gains/ losses	Notional amount/ contract value	Fair value	Gains/ losses
Over the counter						
Interest rate swaption						
Sold						
Receipts fixed, payments floating	-	-	-	-	-	-
Receipts floating, payments fixed	[-]	-	-	[-]	-	-
Bought						
Receipts fixed, payments floating	-	-	-	-	-	-
Receipts floating, payments fixed	[-]	-	-	33,576	-	-
Total	[-]	-	-	[229]	0	(229)
Total						(229)

Notes:

1. Figures in [ ] are option premiums.

2. Gains/losses represent difference between option premiums and fair value for option transactions.

② Currency-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2021				As of September 30, 2021			
	Notional amount/ contract value		Fair value	Gains/ losses	Notional amount/ contract value		Fair value	Gains/ losses
	over 1 year				over 1 year			
Over the counter								
Currency forward contracts								
Sold	47,767	-	(1,988)	(1,988)	37,972	10,961	(699)	(699)
U.S. dollars	30,190	-	(1,229)	(1,229)	26,955	10,961	(869)	(869)
Australian dollars	6,176	-	(309)	(309)	7,504	-	247	247
Canadian dollars	6,001	-	(309)	(309)	3,503	-	(77)	(77)
Euro	5,398	-	(139)	(139)	-	-	-	-
Others	-	-	-	-	9	-	0	0
Bought	25,674	-	112	112	9,016	-	4	4
U.S. dollars	10,256	-	68	68	5,899	-	20	20
Australian dollars	3,691	-	10	10	3,105	-	(16)	(16)
Canadian dollars	6,187	-	34	34	-	-	-	-
Euro	5,539	-	(0)	(0)	-	-	-	-
Others	-	-	-	-	11	-	(0)	(0)
Currency options								
Sold								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Currency swaps	-	-	-	-	-	-	-	-
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Total				(1,875)				(695)

Notes:

1. Figures in [ ] are option premiums.

2. Gains/losses represent the fair value for currency forward contracts and difference between option premiums and fair value for currency options.

③ Stock-related Transactions (Company Total)

No ending balance as of September 30, 2021 and March 31, 2021.

④ Bond-related Transactions (Company Total)

No ending balance as of September 30, 2021 and March 31, 2021.

(iii) Hedge Accounting Applied (Company Total)

① Interest-related Transactions (Company Total)

No ending balance as of September 30, 2021 and March 31, 2021.

② Currency-related Transactions (Company Total)

(Millions of Yen)

Method of hedge accounting		As of March 31, 2021					As of September 30, 2021				
		Hedged items	Notional amount/ contract value		Fair value	Gains/ losses	Hedged items	Notional amount/ contract value		Fair value	Gains/ losses
				over 1 year					over 1 year		
Fair value hedge	Currency forward contracts										
	Sold		1,115,023	-	(29,646)	(29,646)	1,113,424	-	(5,821)	(5,821)	
	U.S. dollars		572,216	-	(20,574)	(20,574)	535,936	-	(11,864)	(11,864)	
	Australian dollars	Foreign-currency denominated bonds	195,056	-	(6,222)	(6,222)	205,783	-	4,596	4,596	
	Canadian dollars		34,074	-	(618)	(618)	54,019	-	(482)	(482)	
	Euro		106,993	-	(2,104)	(2,104)	114,231	-	149	149	
	Others		206,682	-	(126)	(126)	203,452	-	1,779	1,779	
	Bought		-	-	-	-	-	-	-	-	-
	U.S. dollars	-	-	-	-	-	-	-	-	-	
	Australian dollars	-	-	-	-	-	-	-	-	-	
	Canadian dollars	-	-	-	-	-	-	-	-	-	
	Euro	-	-	-	-	-	-	-	-	-	
	Others	-	-	-	-	-	-	-	-	-	
	Currency options										
	Sold										
	Call options		-	-	-	-	-	-	-	-	
	U.S. dollars		[-]	-	-	-	[-]	-	-	-	
	Put options		-	-	-	-	-	-	-	-	
	U.S. dollars		[-]	-	-	-	[-]	-	-	-	
	Bought		-	-	-	-	-	-	-	-	
	Call options		-	-	-	-	-	-	-	-	
	U.S. dollars		[-]	-	-	-	[-]	-	-	-	
	Put options		-	-	-	-	-	-	-	-	
U.S. dollars		[-]	-	-	-	[-]	-	-	-		
Currency swaps		-	-	-	-	-	-	-	-		
Others											
Sold		-	-	-	-	-	-	-	-		
Bought		-	-	-	-	-	-	-	-		
Total					(29,646)				(5,821)		

Notes:

1. Figures in [ ] are option premiums.

2. Gains/losses represent the fair value for currency forward contracts and difference between option premiums and fair value for currency options.

3. Assets and liabilities which are denominated in foreign currencies but have fixed settlement amounts in yen under currency-related derivative transactions are reported in yen amounts in the balance sheets and those currency-related derivative transactions are excluded from the table above.

③ Stock-related Transactions (Company Total)

No ending balance as of September 30, 2021 and March 31, 2021.

④ Bond-related Transactions (Company Total)

No ending balance as of September 30, 2021 and March 31, 2021.

#### IV. Breakdown of Allowance for Possible Loan Losses

(Millions of Yen)

	As of March 31, 2021	As of September 30, 2021	Changes
Allowance for possible loan losses	406	441	35
General allowance for possible loan losses	100	176	76
Specific allowance for possible loan losses	306	265	(41)
Allowance for specified overseas loans	–	–	–

#### V. Policy Reserves Accumulation Method and Ratio for Individual Insurance and Annuities

		As of September 30, 2020	As of September 30, 2021	As of March 31, 2021
Accumulation method	Policies subject to the standard policy reserves	Method prescribed by the Ministry of Finance Public Notice No.48, 1996	Method prescribed by the Ministry of Finance Public Notice No.48, 1996	Method prescribed by the Ministry of Finance Public Notice No.48, 1996
	Policies not subject to the standard policy reserves	Net level premium method	Net level premium method	Net level premium method
	Accumulation ratio (excluding contingency reserve)	100.0%	100.0%	100.0%

Notes:

- The accumulation method and ratio apply to policy reserves for individual insurance and individual annuities.  
The table above excludes policy reserves for group insurance and group annuities because these policies are not subject to accumulation method under the Ministry of Finance Public Notice No.48, 1996.
- The accumulation ratio for policies subject to the standard policy reserves is calculated using a method prescribed by the Ministry of Finance Public Notice No.48, 1996.  
The accumulation ratio for policies not subject to the standard policy reserves represents the ratio for premium reserve calculated using the net level premium method and unearned premium reserve.