

Supplementary Materials for the Fiscal Year Ended March 31, 2022

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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 March 31, 2022	
	Amount	Percentage	Amount	Percentage
National government bonds	1,686,684	36.8	1,663,861	36.7
Local government bonds	49,130	1.1	50,540	1.1
Corporate bonds	972,830	21.2	906,738	20.0
Public entity bonds	463,801	10.1	461,537	10.2
Domestic stocks	438,359	9.6	464,670	10.2
Foreign securities	1,357,677	29.6	1,383,693	30.5
Foreign bonds	1,040,834	22.7	1,027,053	22.6
Foreign stocks and other foreign securities	316,842	6.9	356,640	7.9
Other securities	81,330	1.8	69,731	1.5
Total	4,586,013	100.0	4,539,235	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 March 31, 2022

(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	68,507	343,146	342,841	517,328	605,345	2,662,064	4,539,235
National government bonds	11,933	48,783	108,678	187,782	291,279	1,015,404	1,663,861
Local government bonds	-	3,001	-	305	9,635	37,596	50,540
Corporate bonds	28,877	128,138	94,785	47,435	46,561	560,940	906,738
Domestic stocks						464,670	464,670
Foreign securities	27,696	162,823	137,883	281,805	251,989	521,496	1,383,693
Foreign bonds	22,119	162,823	134,743	230,232	226,079	251,053	1,027,053
Foreign stocks and other foreign securities	5,576	-	3,139	51,572	25,909	270,442	356,640
Other securities	-	399	1,494	-	5,879	61,956	69,731
Monetary claims bought	-	-	-	-	-	22,534	22,534
Negotiable certificates of deposit	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-
Total	68,507	343,146	342,841	517,328	605,345	2,684,599	4,561,770

(3) Domestic Stocks by Industry (General Account)

(Millions of Yen)

	As of March 31, 2021		As of March 31, 2022	
	Amount	Percentage	Amount	Percentage
Forestry and fisheries	33	0.0	34	0.0
Mining	-	-	-	-
Construction	5,614	1.3	6,305	1.4
Manufacturing industry				
Food products	1,963	0.4	1,970	0.4
Textiles and clothing	9	0.0	12	0.0
Pulp and paper	71	0.0	61	0.0
Chemicals	54,251	12.4	49,191	10.6
Medical supplies	767	0.2	577	0.1
Oil and coal products	-	-	-	-
Rubber products	20,843	4.8	18,542	4.0
Glass and stone products	268	0.1	190	0.0
Steel	862	0.2	1,100	0.2
Non-steel metals	12,092	2.8	8,347	1.8
Metal products	330	0.1	751	0.2
Machinery	6,927	1.6	7,304	1.6
Electric appliances	93,272	21.3	109,544	23.6
Transportation equipment	4,646	1.1	2,444	0.5
Precision instruments	4	0.0	487	0.1
Others	5,036	1.1	6,858	1.5
Electric and gas utilities	233	0.1	27	0.0
Transportation and Communications industries				
Ground transportation	68,526	15.6	62,807	13.5
Water transportation	2	0.0	5	0.0
Air transportation	472	0.1	464	0.1
Warehouses	1,734	0.4	1,755	0.4
Telecommunications	1,830	0.4	1,729	0.4
Commerce				
Wholesale	86,477	19.7	102,307	22.0
Retail	3,244	0.7	2,474	0.5
Financial industries				
Banks	38,282	8.7	36,059	7.8
Securities and trading companies	6,180	1.4	5,944	1.3
Insurance	16,716	3.8	32,726	7.0
Others	4,869	1.1	1,538	0.3
Real estate	1,320	0.3	1,908	0.4
Service	1,472	0.3	1,193	0.3
Total	438,359	100.0	464,670	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 March 31, 2022	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	(86,930)	-	-	-	(86,930)
Hedge accounting not applied	-	(2,825)	(24)	-	-	(2,849)
Total	-	(89,755)	(24)	-	-	(89,779)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 86,930 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)

No ending balance as of March 31, 2022 and 2021.

(iii) Currency-related Transactions (General Account)

(Millions of Yen)

	As of March 31, 2021				As of March 31, 2022			
	Notional amount/ contract value	Fair value	Gains/ losses	Notional amount/ contract value	Fair value	Gains/ losses	Gains/ losses	
								over 1 year
Over the counter								
Currency forward contracts								
Sold								
U.S. dollars	1,162,790	-	(31,634)	(31,634)	1,156,727	335,284	(89,951)	(89,951)
Australian dollars	602,407	-	(21,803)	(21,803)	552,145	311,205	(36,909)	(36,909)
Canadian dollars	201,232	-	(6,532)	(6,532)	328,447	8,481	(32,471)	(32,471)
Euro	40,075	-	(927)	(927)	47,725	-	(2,532)	(2,532)
Others	112,392	-	(2,243)	(2,243)	118,461	1,231	(6,502)	(6,502)
Bought	206,682	-	(126)	(126)	109,948	14,366	(11,534)	(11,534)
U.S. dollars	25,674	-	112	112	42,213	-	195	195
Australian dollars	10,256	-	68	68	13,867	-	6	6
Canadian dollars	3,691	-	10	10	20,861	-	169	169
Euro	6,187	-	34	34	7,484	-	20	20
Others	5,539	-	(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				(31,522)				△89,755

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)

(Millions of Yen)

	As of March 31, 2021				As of March 31, 2022			
	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								
Stock forward contracts								
Sold	-	-	-	-	-	-	-	-
Bought	-	-	-	-	-	-	-	-
Stock options								
Sold								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Others								
Sold	-	-	-	-	15,000	-	270	(24)
Bought	[-]	-	-	-	[294]	-	-	-
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Total								(24)

Note: Figures in [] are option premiums.

(v) Bond-related Transactions (General Account)

No ending balance as of March 31, 2022 and 2021.

2. Loans (General Account)

(1) Breakdown of Loans (General Account)

(Millions of Yen)

	As of March 31, 2021	As of March 31, 2022
Policy loans	35,182	32,199
Policyholder loans	32,161	29,452
Premium loans	3,020	2,746
Industrial and consumer loans	268,268	279,217
(Loans to borrowers outside Japan)	(5,948)	(17,630)
Loans to corporations	267,738	278,860
(Loans to domestic corporations)	(261,790)	(261,229)
Loans to government, international organizations and government-related organizations	279	263
Loans to local government and public entities	-	-
Mortgage loans	123	77
Consumer loans	113	-
Others	14	16
Total	303,451	311,416

(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 March 31, 2022							
Floating-rate loans	7,916	8,349	5,415	8,387	3,456	17,011	50,536
Fixed-rate loans	56,527	72,902	45,674	19,304	18,703	15,567	228,680
Total	64,444	81,251	51,090	27,692	22,160	32,578	279,217

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

(Millions of Yen except number of borrowers)

		As of March 31, 2021		As of March 31, 2022	
			Percentage		Percentage
Large corporations	Number of borrowers	64	70.3	60	68.2
	Amount of loans	215,079	82.2	203,928	78.1
Medium-sized corporations	Number of borrowers	-	-	-	-
	Amount of loans	-	-	-	-
Small-sized corporations	Number of borrowers	27	29.7	28	31.8
	Amount of loans	46,710	17.8	57,300	21.9
Total	Number of borrowers	91	100.0	88	100.0
	Amount of loans	261,790	100.0	261,229	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 March 31, 2022	
	Amount	Percentage	Amount	Percentage
Domestic				
Manufacturing industry	41,912	15.6	44,187	15.8
Food products	180	0.1	120	0.0
Textiles and clothing	-	-	-	-
Wood and wood products	-	-	-	-
Pulp and paper	1,800	0.7	1,800	0.6
Printing	800	0.3	800	0.3
Chemicals	7,746	2.9	7,155	2.6
Oil and coal products	800	0.3	-	-
Ceramic, stone and clay products	74	0.0	49	0.0
Steel	11,962	4.5	11,960	4.3
Non-steel metals	14,215	5.3	13,642	4.9
Metal products	-	-	-	-
Machinery	3,280	1.2	3,264	1.2
Electric appliances	300	0.1	4,695	1.7
Transportation equipment	70	0.0	50	0.0
Other manufactured goods	683	0.3	650	0.2
Farming and forestry	-	-	-	-
Fisheries	-	-	-	-
Mining	-	-	-	-
Construction	780	0.3	830	0.3
Electric, gas, steam and water utilities	14,195	5.3	18,052	6.5
Telecommunications	487	0.2	2,462	0.9
Transportation and postal services	24,645	9.2	21,985	7.9
Wholesale	35,940	13.4	34,000	12.2
Retail	1,090	0.4	470	0.2
Financial and insurance	93,499	34.9	90,262	32.3
Real estate	16,231	6.1	17,393	6.2
Rental services	25,623	9.6	26,354	9.4
Scientific research, professional and technological services	-	-	-	-
Hospitality	-	-	-	-
Restaurant and catering	-	-	-	-
Entertainment	6,528	2.4	4,361	1.6
Education, learning support	-	-	-	-
Medical	-	-	-	-
Other services	1,150	0.4	1,150	0.4
Local public entities	-	-	-	-
Individuals	236	0.1	77	0.0
Others	-	-	-	-
Total domestic	262,320	97.8	261,586	93.7
Foreign				
Government	-	-	-	-
Financial institutions	5,948	2.2	17,630	6.3
Commercial and industrial	-	-	-	-
Total foreign	5,948	2.2	17,630	6.3
Total	268,268	100.0	279,217	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 March 31, 2022	
	Amount	Percentage	Amount	Percentage
Secured loans	4,246	1.6	2,120	0.8
Loans secured by securities	4,212	1.6	2,084	0.7
Loans secured by real estate, movable assets and foundations	34	0.0	36	0.0
Loans secured by personal guarantees	-	-	-	-
Guaranteed loans	7,483	2.8	7,279	2.6
Unsecured loans	256,301	95.5	269,739	96.6
Others	236	0.1	77	0.0
Total	268,268	100.0	279,217	100.0
Subordinated loans	20,462	7.6	21,460	7.7

Note: The Company reviews the evaluation method for "Loans secured by real estate, movable assets and foundations" this time.

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 March 31, 2022	
	Amount	Percentage	Amount	Percentage
Foreign bonds	877,711	63.9	864,054	60.7
Foreign stocks	30	0.0	9	0.0
Cash, deposits and other assets	265,702	19.3	343,364	24.1
Subtotal	1,143,444	83.2	1,207,428	84.8

(ii) Assets Swapped into Yen (General Account)

(Millions of Yen)

	As of March 31, 2021		As of March 31, 2022	
	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 March 31, 2022	
	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	215,791	15.2
Subtotal	230,388	16.8	216,791	15.2

(iv) Total (General Account)

(Millions of Yen)

	As of March 31, 2021		As of March 31, 2022	
	Amount	Percentage	Amount	Percentage
Total foreign investments	1,373,832	100.0	1,424,219	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 March 31, 2022							
	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	397,968	28.8	309,047	22.3	88,920	6.4	10,976	62.3
Europe	477,438	34.5	454,909	32.9	22,528	1.6	1,093	6.2
Oceania	17,715	1.3	17,715	1.3	-	-	4,560	25.9
Asia	1	0.0	-	-	1	0.0	-	-
Latin America	368,581	26.6	123,391	8.9	245,190	17.7	1,000	5.7
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	121,988	8.8	121,988	8.8	-	-	-	-
Total	1,383,693	100.0	1,027,053	74.2	356,640	25.8	17,630	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 March 31, 2022							
	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	380,438	27.5	309,047	22.3	71,391	5.2	10,976	62.3
Europe (sovereign bonds)	89,366	6.5	89,366	6.5	-	-	-	-
Europe (government affiliated financial institutions and corporates)	255,101	18.4	255,101	18.4	-	-	1,093	6.2
Oceania	17,715	1.3	17,715	1.3	-	-	4,560	25.9
Asia	1	0.0	-	-	1	0.0	-	-
Latin America	494	0.0	494	0.0	-	-	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	121,988	8.8	121,988	8.8	-	-	-	-
Reverse dual currency bonds, etc.	224,371	16.2	224,371	16.2	-	-	-	-
Other securities and loans	294,215	21.3	8,967	0.6	285,247	20.6	1,000	5.7
Total	1,383,693	100.0	1,027,053	74.2	356,640	25.8	17,630	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" consists 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 March 31, 2022	
	Amount	Percentage	Amount	Percentage
U.S. dollars	562,493	49.2	570,982	47.3
Australian dollars	198,303	17.3	348,047	28.8
Euro	108,425	9.5	122,293	10.1
New Zealand dollars	89,209	7.8	87,392	7.2
Canadian dollars	67,414	5.9	49,087	4.1
Swedish krona	29,554	2.6	28,418	2.4
Polish zloty	88,022	7.7	1,207	0.1
Other currencies	22	0.0	-	-
Total	1,143,444	100.0	1,207,428	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 March 31, 2022	
	Amount	Percentage	Amount	Percentage
U.S. dollars	839,001	57.8	822,004	55.2
Australian dollars	229,161	15.8	377,890	25.4
Euro	109,660	7.6	123,515	8.3
New Zealand dollars	89,209	6.1	87,392	5.9
Canadian dollars	67,414	4.6	49,087	3.3
Swedish krona	29,554	2.0	28,418	1.9
Polish zloty	88,022	6.1	1,207	0.1
Other currencies	22	0.0	-	-
Total	1,452,046	100.0	1,489,515	100.0

(4) Allowance for Specified Overseas Loans (General Account)

(Millions of Yen)

	As of March 31, 2021	As of March 31, 2022
Number of debtor countries	-	-
Amounts of credit	-	-
Net provision	-	-
Ending balance	-	-

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 March 31, 2022	
	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	26,601	(519)

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 March 31, 2022
	Amount	Amount
Domestic bonds	6,128	6,733
Domestic stocks	9,011	7,914
Foreign securities	11,167	11,953
Foreign bonds	3,450	3,684
Foreign stocks and other foreign securities	7,716	8,269
Other securities	-	-
Total	26,307	26,601

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

(2) Information on Derivative Transactions (Separate Account)

(i) Interest-related Transactions (Separate Account)

No ending balance as of March 31, 2022 and 2021.

(ii) Currency-related Transactions (Separate Account)

No ending balance as of March 31, 2022 and 2021.

(iii) Stock-related Transactions (Separate Account)

No ending balance as of March 31, 2022 and 2021.

(iv) Bond-related Transactions (Separate Account)

No ending balance as of March 31, 2022 and 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 March 31, 2022		
	General account	Separate account	Total
Cash, deposits and call loans	145,376	1,475	146,852
Money held in trust	-	-	-
Domestic bonds	2,621,140	6,733	2,627,873
Domestic stocks	464,670	7,914	472,584
Foreign securities	1,383,693	11,953	1,395,647
Loans	311,416	-	311,416
Real estate	363,513	-	363,513
Total assets	5,475,924	28,175	5,504,161
Foreign currency-denominated assets	1,489,515	12,017	1,501,533

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 March 31, 2022	
	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	26,601	(519)

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

(Millions of Yen)

	As of March 31, 2021					As of March 31, 2022				
	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)	301,647	333,640	31,992	32,001	(8)
Policy-reserve-matching bonds	2,039,060	2,254,994	215,933	226,245	(10,311)	2,028,714	2,159,139	130,424	169,489	(39,065)
Stocks of subsidiaries	-	-	-	-	-	-	-	-	-	-
Available-for-sale securities	1,896,266	2,176,827	280,561	316,801	(36,239)	1,912,317	2,135,750	223,432	300,935	(77,503)
Domestic bonds	513,117	527,705	14,587	17,240	(2,653)	468,248	467,355	(893)	6,409	(7,302)
Domestic stocks	175,768	403,715	227,947	240,553	(12,605)	166,694	413,036	246,341	259,795	(13,453)
Foreign securities	1,130,861	1,163,145	32,283	52,419	(20,135)	1,208,339	1,184,814	(23,525)	31,335	(54,860)
Foreign bonds	853,897	885,834	31,936	46,194	(14,257)	904,300	872,053	(32,247)	11,095	(43,342)
Foreign stocks and other foreign securities	276,964	277,311	347	6,225	(5,877)	304,039	312,761	8,721	20,239	(11,518)
Other securities	75,636	81,291	5,655	6,500	(845)	68,202	69,587	1,384	3,271	(1,886)
Monetary claims bought	882	969	86	86	-	833	957	123	123	-
Negotiable certificates of deposit	-	-	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-	-	-
Total	4,256,332	4,792,221	535,889	582,446	(46,557)	4,242,680	4,628,529	385,849	502,426	(116,576)
Domestic bonds	2,694,058	2,931,420	237,362	250,333	(12,971)	2,622,033	2,756,333	134,299	180,668	(46,368)
Domestic stocks	175,768	403,715	227,947	240,553	(12,605)	166,694	413,036	246,341	259,795	(13,453)
Foreign securities	1,285,861	1,348,378	62,516	82,651	(20,135)	1,363,339	1,365,318	1,978	56,839	(54,860)
Foreign bonds	1,008,897	1,071,066	62,168	76,426	(14,257)	1,059,300	1,052,556	(6,743)	36,599	(43,342)
Foreign stocks and other foreign securities	276,964	277,311	347	6,225	(5,877)	304,039	312,761	8,721	20,239	(11,518)
Other securities	75,636	81,291	5,655	6,500	(845)	68,202	69,587	1,384	3,271	(1,886)
Monetary claims bought	25,007	27,415	2,408	2,408	-	22,410	24,255	1,844	1,852	(8)
Negotiable certificates of deposit	-	-	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-	-	-

Notes:

1. The table above includes assets which are considered appropriate to deem as securities under the Financial Instruments and Exchange Act.
2. 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 March 31, 2022
Stocks of subsidiaries	21,367	37,377
Available-for-sale securities	52,584	54,874
Domestic stocks	13,275	14,257
Foreign stocks	11	11
Others	39,297	40,605
Total	73,952	92,251

○Held-to-maturity Debt Securities

(Millions of Yen)

	As of March 31, 2021			As of March 31, 2022		
	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	300,347	332,349	32,001
Domestic bonds	137,773	144,620	6,846	124,270	129,039	4,768
Foreign securities	155,000	185,232	30,232	155,000	180,503	25,503
Monetary claims bought	24,125	26,446	2,321	21,077	22,805	1,728
Others	-	-	-	-	-	-
Held-to-maturity debt securities with unrealized losses	4,106	4,100	(6)	1,300	1,291	(8)
Domestic bonds	4,106	4,100	(6)	800	799	(0)
Foreign securities	-	-	-	-	-	-
Monetary claims bought	-	-	-	500	491	(8)
Others	-	-	-	-	-	-

○Policy-reserve-matching Bonds

(Millions of Yen)

	As of March 31, 2021			As of March 31, 2022		
	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	1,293,565	1,463,055	169,489
Domestic bonds	1,760,243	1,986,489	226,245	1,293,565	1,463,055	169,489
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-
Policy-reserve-matching bonds with unrealized losses	278,816	268,504	(10,311)	735,149	696,083	(39,065)
Domestic bonds	278,816	268,504	(10,311)	735,149	696,083	(39,065)
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-

○Marketable Available-for-sale Securities

(Millions of Yen)

	As of March 31, 2021			As of March 31, 2022		
	Book value	Balance sheet amount	Gains/losses	Book value	Balance sheet amount	Gains/losses
Marketable available-for-sale securities with unrealized gains	1,391,017	1,707,818	316,801	770,438	1,071,373	300,935
Domestic bonds	425,863	443,104	17,240	238,246	244,655	6,409
Domestic stocks	127,818	368,372	240,553	118,891	378,687	259,795
Foreign securities	782,597	835,016	52,419	375,377	406,712	31,335
Other securities	53,855	60,356	6,500	37,089	40,361	3,271
Monetary claims bought	882	969	86	833	957	123
Negotiable certificates of deposit	-	-	-	-	-	-
Others	-	-	-	-	-	-
Marketable available-for-sale securities with unrealized losses	505,249	469,009	(36,239)	1,141,879	1,064,376	(77,503)
Domestic bonds	87,254	84,601	(2,653)	230,002	222,699	(7,302)
Domestic stocks	47,949	35,343	(12,605)	47,802	34,348	(13,453)
Foreign securities	348,264	328,129	(20,135)	832,962	778,101	(54,860)
Other securities	21,780	20,934	(845)	31,112	29,226	(1,886)
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 March 31, 2022	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	(86,930)	-	-	-	(86,930)
Hedge accounting not applied	-	(2,825)	(24)	-	-	(2,849)
Total	-	(89,755)	(24)	-	-	(89,779)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 86,930 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)

No ending balance as of March 31, 2022 and 2021.

② Currency-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2021				As of March 31, 2022			
	Notional amount/ contract value	Fair value	Gains/ losses	Notional amount/ contract value	Fair value	Gains/ losses		
								over 1 year
Over the counter								
Currency forward contracts								
Sold								
U.S. dollars	47,767	-	(1,988)	73,912	11,223	(3,021)	(3,021)	
Australian dollars	30,190	-	(1,229)	54,287	11,223	(1,977)	(1,977)	
Canadian dollars	6,176	-	(309)	7,772	-	(471)	(471)	
Euro	6,001	-	(309)	10,810	-	(521)	(521)	
Others	5,398	-	(139)	1,042	-	(51)	(51)	
Bought	25,674	-	112	42,213	-	195	195	
U.S. dollars	10,256	-	68	13,867	-	6	6	
Australian dollars	3,691	-	10	20,861	-	169	169	
Canadian dollars	6,187	-	34	7,484	-	20	20	
Euro	5,539	-	(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								
			(1,875)				(2,825)	

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.

③Stock-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2021				As of March 31, 2022			
	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								
Stock forward contracts								
Sold	-	-	-	-	-	-	-	-
Bought	-	-	-	-	-	-	-	-
Stock options								
Sold								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Bought								
Call options	-	-	-	-	-	-	-	-
Put options	[-]	-	-	-	[-]	-	-	-
Others								
Sold	-	-	-	-	15,000	-	270	(24)
Bought	[-]	-	-	-	[294]	-	-	-
Bought	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Total				-				(24)

Note: Figures in [] are option premiums.

④Bond-related Transactions (Company Total)

No ending balance as of March 31, 2022 and 2021.

(iii) Hedge Accounting Applied (Company Total)

① Interest-related Transactions (Company Total)
No ending balance as of March 31, 2022 and 2021.

② Currency-related Transactions (Company Total)

(Millions of Yen)

Method of hedge accounting		As of March 31, 2021				As of March 31, 2022					
		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)	1,082,814	324,061	(86,930)	(86,930)	
	U.S. dollars		572,216	-	(20,574)	(20,574)	497,858	299,981	(34,932)	(34,932)	
	Australian dollars	Foreign-currency	195,056	-	(6,222)	(6,222)	320,674	8,481	(32,000)	(32,000)	
	Canadian dollars		34,074	-	(618)	(618)	36,914	-	(2,011)	(2,011)	
	Euro	denominated	106,993	-	(2,104)	(2,104)	117,418	1,231	(6,451)	(6,451)	
	Others	bonds	206,682	-	(126)	(126)	109,948	14,366	(11,534)	(11,534)	
	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)					(86,930)	

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 March 31, 2022 and 2021.

④ Bond-related Transactions (Company Total)

No ending balance as of March 31, 2022 and 2021.

IV. Policy Reserves Accumulation Method and Ratio for Individual Insurance and Annuities

		As of March 31, 2021	As of March 31, 2022
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
	Policies not subject to the standard policy reserves	Net level premium method	Net level premium method
	Accumulation ratio (excluding contingency reserve)	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.

V. Breakdown of Allowance for Possible Loan Losses

(Millions of Yen)

	Year ended March 31, 2021	Year ended March 31, 2022	Change
Breakdown of allowance for possible loan losses			
General allowance for possible loan losses	100	286	186
Specific allowance for possible loan losses	306	263	(42)
Allowance for specified overseas loans	–	–	–
Specific allowance for possible loan losses			
Provision	17	6	(11)
Reversal (excluding reversal due to write-offs)	61	50	(10)
Net provision	(43)	(44)	(0)
Allowance for specified overseas loans			
Number of debtor countries	–	–	–
Amounts of credit	–	–	–
Reversal	–	–	–
Write-offs of loans	0	0	0