

Supplementary Materials for the Six Months Ended September 30, 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, 2022		As of September 30, 2022	
	Amount	Percentage	Amount	Percentage
National government bonds	1,663,861	36.7	1,662,306	37.6
Local government bonds	50,540	1.1	54,148	1.2
Corporate bonds	906,738	20.0	970,041	22.0
Public entity bonds	461,537	10.2	481,096	10.9
Domestic stocks	464,670	10.2	444,815	10.1
Foreign securities	1,383,693	30.5	1,221,922	27.7
Foreign bonds	1,027,053	22.6	823,168	18.6
Foreign stocks and other foreign securities	356,640	7.9	398,753	9.0
Other securities	69,731	1.5	65,932	1.5
Total	4,539,235	100.0	4,419,166	100.0

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

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

As of September 30, 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	46,301	241,315	362,913	522,384	620,340	2,625,912	4,419,166
National government bonds	20,018	37,827	112,044	201,333	254,874	1,036,207	1,662,306
Local government bonds	-	6,633	-	305	10,181	37,028	54,148
Corporate bonds	9,884	98,830	130,954	57,271	99,359	573,740	970,041
Domestic stocks						444,815	444,815
Foreign securities	16,398	97,215	118,523	263,473	249,694	476,617	1,221,922
Foreign bonds	9,271	96,437	111,782	204,424	213,203	188,048	823,168
Foreign stocks and other foreign securities	7,127	777	6,740	59,048	36,491	288,568	398,753
Other securities	-	808	1,391	-	6,230	57,502	65,932
Monetary claims bought	-	-	-	-	-	21,281	21,281
Negotiable certificates of deposit	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-
Total	46,301	241,315	362,913	522,384	620,340	2,647,193	4,440,448

(3) Domestic Stocks by Industry (General Account)

(Millions of Yen)

	As of March 31, 2022		As of September 30, 2022	
	Amount	Percentage	Amount	Percentage
Forestry and fisheries	34	0.0	38	0.0
Mining	-	-	-	-
Construction	6,305	1.4	6,158	1.4
Manufacturing industry				
Food products	1,970	0.4	2,448	0.6
Textiles and clothing	12	0.0	13	0.0
Pulp and paper	61	0.0	78	0.0
Chemicals	49,191	10.6	44,001	9.9
Medical supplies	577	0.1	1,158	0.3
Oil and coal products	-	-	-	-
Rubber products	18,542	4.0	24,256	5.5
Glass and stone products	190	0.0	151	0.0
Steel	1,100	0.2	892	0.2
Non-steel metals	8,347	1.8	7,960	1.8
Metal products	751	0.2	497	0.1
Machinery	7,304	1.6	7,126	1.6
Electric appliances	109,544	23.6	93,258	21.0
Transportation equipment	2,444	0.5	2,198	0.5
Precision instruments	487	0.1	795	0.2
Others	6,858	1.5	7,275	1.6
Electric and gas utilities	27	0.0	27	0.0
Transportation and communications industries				
Ground transportation	62,807	13.5	58,760	13.2
Water transportation	5	0.0	4	0.0
Air transportation	464	0.1	491	0.1
Warehouses	1,755	0.4	1,621	0.4
Telecommunications	1,729	0.4	1,731	0.4
Commerce				
Wholesale	102,307	22.0	85,311	19.2
Retail	2,474	0.5	2,960	0.7
Financial industries				
Banks	36,059	7.8	34,235	7.7
Securities and trading companies	5,944	1.3	5,894	1.3
Insurance	32,726	7.0	49,996	11.2
Others	1,538	0.3	1,660	0.4
Real estate	1,908	0.4	1,954	0.4
Service	1,193	0.3	1,851	0.4
Total	464,670	100.0	444,815	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, 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.

(Millions of Yen)

As of September 30, 2022	Interest- related	Currency- related	Stock- related	Bond- related	Others	Total
Hedge accounting applied	-	(17,040)	-	-	-	(17,040)
Hedge accounting not applied	-	(3,215)	(329)	-	-	(3,545)
Total	-	(20,256)	(329)	-	-	(20,585)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 17,040 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 September 30, 2022 and March 31, 2022.

(iii) Currency-related Transactions (General Account)

(Millions of Yen)

	As of March 31, 2022				As of September 30, 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								
Currency forward contracts								
Sold								
U.S. dollars	1,156,727	335,284	(89,951)	(89,951)	614,709	13,094	(18,136)	(18,136)
Australian dollars	552,145	311,205	(36,909)	(36,909)	207,101	13,094	(17,464)	(17,464)
Canadian dollars	328,447	8,481	(32,471)	(32,471)	208,167	-	749	749
Euro	47,725	-	(2,532)	(2,532)	5,601	-	(16)	(16)
Others	118,461	1,231	(6,502)	(6,502)	131,036	-	(2,332)	(2,332)
Bought	109,948	14,366	(11,534)	(11,534)	62,803	-	926	926
U.S. dollars	42,213	-	195	195	15,228	-	84	84
Australian dollars	13,867	-	6	6	7,023	-	12	12
Canadian dollars	20,861	-	169	169	2,958	-	17	17
Euro	7,484	-	20	20	-	-	-	-
Others	-	-	-	-	419	-	7	7
Others	-	-	-	-	4,826	-	47	47
Currency options								
Sold								
Call options	-	-	-	-	277,099	-	-	-
U.S. dollars	[-]	-	-	-	[3,708]	-	4,695	(987)
Australian dollars	[-]	-	-	-	171,732	-	3,881	(1,597)
Others	[-]	-	-	-	[2,284]	-	-	-
Put options	-	-	-	-	80,857	-	-	-
U.S. dollars	[-]	-	-	-	[1,102]	-	489	612
Australian dollars	[-]	-	-	-	24,509	-	-	-
Others	[-]	-	-	-	[321]	-	324	(2)
Bought								
Call options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Australian dollars	[-]	-	-	-	[-]	-	-	-
Others	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	-	-	-	-
U.S. dollars	[-]	-	-	-	[-]	-	-	-
Australian dollars	[-]	-	-	-	[-]	-	-	-
Others	[-]	-	-	-	[-]	-	-	-
Put options	-	-	-	-	270,609	-	-	-
U.S. dollars	[-]	-	-	-	[3,708]	-	2,492	(1,216)
Australian dollars	[-]	-	-	-	[2,284]	-	1,030	(1,254)
Others	[-]	-	-	-	78,455	-	1,247	144
Others	-	-	-	-	[1,102]	-	-	-
Others	[-]	-	-	-	23,686	-	214	(106)
Others	[-]	-	-	-	[321]	-	-	-
Currency swaps								
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Bought	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
Total				(89,755)				(20,256)

Notes:

- Figures in [] are option premiums.
- Gains/losses represent the fair value for currency forward contracts and difference between option premiums and fair value for currency options.
- 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, 2022				As of September 30, 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	15,000	-	270	(24)	30,000	-	1,409	(329)
Sold	[294]				[1,739]			
Bought	-	-	-	-	-	-	-	-
Sold	[-]				[-]			
Bought	-	-	-	-	-	-	-	-
	[-]				[-]			
Total				(24)				(329)

Note: Figures in [] are option premiums.

(v) Bond-related Transactions (General Account)

No ending balance as of September 30, 2022 and March 31, 2022.

2. Loans (General Account)

(1) Breakdown of Loans (General Account)

(Millions of Yen)

	As of March 31, 2022	As of September 30, 2022
Policy loans	32,199	31,113
Policyholder loans	29,452	28,460
Premium loans	2,746	2,652
Industrial and consumer loans	279,217	261,494
(Loans to borrowers outside Japan)	(17,630)	(20,364)
Loans to corporations	278,860	261,177
(Loans to domestic corporations)	(261,229)	(240,812)
Loans to government, international organizations and government-related organizations	263	214
Loans to local government and public entities	-	-
Mortgage loans	77	69
Consumer loans	0	0
Others	16	33
Total	311,416	292,608
Subordinated loans	21,460	21,460

(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, 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
As of September 30, 2022							
Floating-rate loans	2,022	10,464	7,547	9,543	4,058	17,833	51,468
Fixed-rate loans	37,624	72,188	51,564	14,231	18,194	16,222	210,026
Total	39,646	82,652	59,111	23,774	22,253	34,055	261,494

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

(Millions of Yen except number of borrowers)

		As of March 31, 2022		As of September 30, 2022	
			Percentage		Percentage
Large corporations	Number of borrowers	60	68.2	54	63.5
	Amount of loans	203,928	78.1	182,411	75.7
Medium-sized corporations	Number of borrowers	-	-	-	-
	Amount of loans	-	-	-	-
Small-sized corporations	Number of borrowers	28	31.8	31	36.5
	Amount of loans	57,300	21.9	58,400	24.3
Total	Number of borrowers	88	100.0	85	100.0
	Amount of loans	261,229	100.0	240,812	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, 2022		As of September 30, 2022	
	Amount	Percentage	Amount	Percentage
Domestic				
Manufacturing industry	44,187	15.8	39,237	15.0
Food products	120	0.0	90	0.0
Textiles and clothing	-	-	-	-
Wood and wood products	-	-	-	-
Pulp and paper	1,800	0.6	1,800	0.7
Printing	800	0.3	800	0.3
Chemicals	7,155	2.6	8,363	3.2
Oil and coal products	-	-	-	-
Ceramic, stone and clay products	49	0.0	23	0.0
Steel	11,960	4.3	8,960	3.4
Non-steel metals	13,642	4.9	10,870	4.2
Metal products	-	-	-	-
Machinery	3,264	1.2	3,248	1.2
Electric appliances	4,695	1.7	4,391	1.7
Transportation equipment	50	0.0	40	0.0
Other manufactured goods	650	0.2	650	0.2
Farming and forestry	-	-	-	-
Fisheries	-	-	-	-
Mining	-	-	-	-
Construction	830	0.3	830	0.3
Electric, gas, steam and water utilities	18,052	6.5	19,441	7.4
Telecommunications	2,462	0.9	2,300	0.9
Transportation and postal services	21,985	7.9	21,595	8.3
Wholesale	34,000	12.2	29,000	11.1
Retail	470	0.2	410	0.2
Financial and insurance	90,262	32.3	94,608	36.2
Real estate	17,393	6.2	9,661	3.7
Rental services	26,354	9.4	18,516	7.1
Scientific research, professional and technological services	-	-	-	-
Hospitality	-	-	-	-
Restaurant and catering	-	-	-	-
Entertainment	4,361	1.6	4,151	1.6
Education and learning support	-	-	-	-
Medical	-	-	-	-
Other services	1,150	0.4	1,307	0.5
Local public entities	-	-	-	-
Individuals	77	0.0	70	0.0
Total domestic	261,586	93.7	241,129	92.2
Foreign				
Government	-	-	-	-
Financial institutions	17,630	6.3	20,364	7.8
Commercial and industrial	-	-	-	-
Total foreign	17,630	6.3	20,364	7.8
Total	279,217	100.0	261,494	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, 2022		As of September 30, 2022	
	Amount	Percentage	Amount	Percentage
Secured loans	2,120	0.8	2,501	1.0
Loans secured by securities	2,084	0.7	1,863	0.7
Loans secured by real estate, movable assets and foundations	36	0.0	637	0.2
Loans secured by personal guarantees	-	-	-	-
Guaranteed loans	7,279	2.6	6,382	2.4
Unsecured loans	269,739	96.6	252,540	96.6
Others	77	0.0	70	0.0
Total	279,217	100.0	261,494	100.0
Subordinated loans	21,460	7.7	21,460	8.2

3. Foreign Investments (General Account)

(1) Breakdown of Assets (General Account)

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

(Millions of Yen)

	As of March 31, 2022		As of September 30, 2022	
	Amount	Percentage	Amount	Percentage
Foreign bonds	864,054	60.7	659,186	52.7
Foreign stocks	9	0.0	11	0.0
Cash, deposits and other assets	343,364	24.1	367,939	29.4
Subtotal	1,207,428	84.8	1,027,138	82.2

(ii) Assets Swapped into Yen (General Account)

(Millions of Yen)

	As of March 31, 2022		As of September 30, 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, 2022		As of September 30, 2022	
	Amount	Percentage	Amount	Percentage
Loans to borrowers outside Japan	1,000	0.1	1,000	0.1
Foreign bonds and other assets	215,791	15.2	221,966	17.8
Subtotal	216,791	15.2	222,966	17.8

(iv) Total (General Account)

(Millions of Yen)

	As of March 31, 2022		As of September 30, 2022	
	Amount	Percentage	Amount	Percentage
Total foreign investments	1,424,219	100.0	1,250,104	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, 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

(Millions of Yen)

	As of September 30, 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	306,812	25.1	211,064	17.3	95,748	7.8	13,697	67.3
Europe	405,670	33.2	376,135	30.8	29,535	2.4	1,138	5.6
Oceania	25,096	2.1	25,096	2.1	-	-	4,529	22.2
Asia	1	0.0	-	-	1	0.0	-	-
Latin America	396,187	32.4	122,719	10.0	273,468	22.4	1,000	4.9
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	88,153	7.2	88,153	7.2	-	-	-	-
Total	1,221,922	100.0	823,168	67.4	398,753	32.6	20,364	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, 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

(Millions of Yen)

	As of September 30, 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	284,509	23.3	211,064	17.3	73,445	6.0	13,697	67.3
Europe (sovereign bonds)	63,656	5.2	63,656	5.2	-	-	-	-
Europe (government affiliated financial institutions and corporates)	205,215	16.8	205,215	16.8	-	-	1,138	5.6
Oceania	25,096	2.1	25,096	2.1	-	-	4,529	22.2
Asia	1	0.0	-	-	1	0.0	-	-
Latin America	553	0.0	553	0.0	-	-	-	-
Middle East	-	-	-	-	-	-	-	-
Africa	-	-	-	-	-	-	-	-
International organizations	88,153	7.2	88,153	7.2	-	-	-	-
Reverse dual currency bonds, etc.	219,211	17.9	219,211	17.9	-	-	-	-
Other securities and loans	335,525	27.5	10,218	0.8	325,307	26.6	1,000	4.9
Total	1,221,922	100.0	823,168	67.4	398,753	32.6	20,364	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, 2022		As of September 30, 2022	
	Amount	Percentage	Amount	Percentage
U.S. dollars	570,982	47.3	445,143	43.3
Australian dollars	348,047	28.8	340,976	33.2
Euro	122,293	10.1	120,311	11.7
New Zealand dollars	87,392	7.2	79,813	7.8
Canadian dollars	49,087	4.1	39,689	3.9
Polish zloty	1,207	0.1	1,202	0.1
Swedish krona	28,418	2.4	-	-
Other currencies	-	-	-	-
Total	1,207,428	100.0	1,027,138	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, 2022		As of September 30, 2022	
	Amount	Percentage	Amount	Percentage
U.S. dollars	822,004	55.2	742,400	54.4
Australian dollars	377,890	25.4	370,094	27.1
Euro	123,515	8.3	130,715	9.6
New Zealand dollars	87,392	5.9	79,813	5.9
Canadian dollars	49,087	3.3	39,689	2.9
Polish zloty	1,207	0.1	1,202	0.1
Swedish krona	28,418	1.9	-	-
Other currencies	-	-	-	-
Total	1,489,515	100.0	1,363,916	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, 2022		As of September 30, 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	26,601	(519)	25,627	(1,810)

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, 2022	As of September 30, 2022
	Amount	Amount
Domestic bonds	6,733	7,597
Domestic stocks	7,914	7,467
Foreign securities	11,953	10,562
Foreign bonds	3,684	3,639
Foreign stocks and other foreign securities	8,269	6,923
Other securities	-	-
Total	26,601	25,627

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) Interest-related Transactions (Separate Account)

No ending balance as of September 30, 2022 and March 31, 2022.

(ii) Currency-related Transactions (Separate Account)

No ending balance as of September 30, 2022 and March 31, 2022.

(iii) Stock-related Transactions (Separate Account)

No ending balance as of September 30, 2022 and March 31, 2022.

(iv) Bond-related Transactions (Separate Account)

No ending balance as of September 30, 2022 and March 31, 2022.

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, 2022		
	General account	Separate account	Total
Cash, deposits and call loans	100,750	567	101,318
Money held in trust	–	–	–
Domestic bonds	2,686,496	7,597	2,694,093
Domestic stocks	444,815	7,467	452,282
Foreign securities	1,221,922	10,562	1,232,485
Loans	292,608	–	292,608
Real estate	361,194	–	361,194
Total assets	5,296,263	26,286	5,322,608
Foreign currency-denominated assets	1,363,916	10,620	1,374,536

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, 2022		As of September 30, 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	26,601	(519)	25,627	(1,810)

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

(Millions of Yen)

	As of March 31, 2022					As of September 30, 2022				
	Book value	Fair value	Gains/losses			Book value	Fair value	Gains/losses		
				Gains	Losses				Gains	Losses
Held-to-maturity debt securities	301,647	333,640	31,992	32,001	(8)	293,933	320,619	26,686	26,718	(31)
Policy-reserve-matching bonds	2,028,714	2,159,139	130,424	169,489	(39,065)	2,048,634	2,057,362	8,728	139,444	(130,715)
Stocks of subsidiaries	-	-	-	-	-	-	-	-	-	-
Available-for-sale securities	1,912,317	2,135,750	223,432	300,935	(77,503)	1,850,595	1,975,629	125,034	273,914	(148,880)
Domestic bonds	468,248	467,355	(893)	6,409	(7,302)	523,729	519,283	(4,446)	11,539	(15,985)
Domestic stocks	166,694	413,036	246,341	259,795	(13,453)	170,249	376,912	206,663	221,871	(15,208)
Foreign securities	1,208,339	1,184,814	(23,525)	31,335	(54,860)	1,086,830	1,013,532	(73,298)	39,148	(112,446)
Foreign bonds	904,300	872,053	(32,247)	11,095	(43,342)	747,270	668,168	(79,102)	6,112	(85,214)
Foreign stocks and other foreign securities	304,039	312,761	8,721	20,239	(11,518)	339,559	345,363	5,803	33,035	(27,232)
Other securities	68,202	69,587	1,384	3,271	(1,886)	68,973	64,974	(3,999)	1,239	(5,238)
Monetary claims bought	833	957	123	123	-	811	926	114	114	-
Negotiable certificates of deposit	-	-	-	-	-	-	-	-	-	-
Others	-	-	-	-	-	-	-	-	-	-
Total	4,242,680	4,628,529	385,849	502,426	(116,576)	4,193,162	4,353,611	160,449	440,077	(279,628)
Domestic bonds	2,622,033	2,756,333	134,299	180,668	(46,368)	2,690,942	2,699,132	8,190	154,895	(146,705)
Domestic stocks	166,694	413,036	246,341	259,795	(13,453)	170,249	376,912	206,663	221,871	(15,208)
Foreign securities	1,363,339	1,365,318	1,978	56,839	(54,860)	1,241,830	1,189,241	(52,588)	59,858	(112,446)
Foreign bonds	1,059,300	1,052,556	(6,743)	36,599	(43,342)	902,270	843,878	(58,392)	26,822	(85,214)
Foreign stocks and other foreign securities	304,039	312,761	8,721	20,239	(11,518)	339,559	345,363	5,803	33,035	(27,232)
Other securities	68,202	69,587	1,384	3,271	(1,886)	68,973	64,974	(3,999)	1,239	(5,238)
Monetary claims bought	22,410	24,255	1,844	1,852	(8)	21,166	23,350	2,183	2,211	(27)
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, 2022	As of September 30, 2022
Stocks of subsidiaries	37,377	54,647
Available-for-sale securities	54,874	58,384
Domestic stocks	14,257	13,254
Foreign stocks	11	11
Others	40,605	45,118
Total	92,251	113,031

○Held-to-maturity Debt Securities

(Millions of Yen)

	As of March 31, 2022			As of September 30, 2022		
	Balance sheet amount	Fair value	Gains/losses	Balance sheet amount	Fair value	Gains/losses
Held-to-maturity debt securities with unrealized gains	300,347	332,349	32,001	287,813	314,531	26,718
Domestic bonds	124,270	129,039	4,768	113,957	117,869	3,911
Foreign securities	155,000	180,503	25,503	155,000	175,709	20,709
Monetary claims bought	21,077	22,805	1,728	18,855	20,952	2,096
Others	-	-	-	-	-	-
Held-to-maturity debt securities with unrealized losses	1,300	1,291	(8)	6,120	6,088	(31)
Domestic bonds	800	799	(0)	4,620	4,616	(4)
Foreign securities	-	-	-	-	-	-
Monetary claims bought	500	491	(8)	1,500	1,472	(27)
Others	-	-	-	-	-	-

○Policy-reserve-matching Bonds

(Millions of Yen)

	As of March 31, 2022			As of September 30, 2022		
	Balance sheet amount	Fair value	Gains/losses	Balance sheet amount	Fair value	Gains/losses
Policy-reserve-matching bonds with unrealized gains	1,293,565	1,463,055	169,489	1,136,525	1,275,970	139,444
Domestic bonds	1,293,565	1,463,055	169,489	1,136,525	1,275,970	139,444
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-
Policy-reserve-matching bonds with unrealized losses	735,149	696,083	(39,065)	912,108	781,392	(130,715)
Domestic bonds	735,149	696,083	(39,065)	912,108	781,392	(130,715)
Foreign securities	-	-	-	-	-	-
Others	-	-	-	-	-	-

○Marketable Available-for-sale Securities

(Millions of Yen)

	As of March 31, 2022			As of September 30, 2022		
	Book value	Balance sheet amount	Gains/losses	Book value	Balance sheet amount	Gains/losses
Marketable available-for-sale securities with unrealized gains	770,438	1,071,373	300,935	571,007	844,922	273,914
Domestic bonds	238,246	244,655	6,409	267,567	279,107	11,539
Domestic stocks	118,891	378,687	259,795	118,842	340,714	221,871
Foreign securities	375,377	406,712	31,335	169,027	208,176	39,148
Other securities	37,089	40,361	3,271	14,758	15,998	1,239
Monetary claims bought	833	957	123	811	926	114
Negotiable certificates of deposit	-	-	-	-	-	-
Others	-	-	-	-	-	-
Marketable available-for-sale securities with unrealized losses	1,141,879	1,064,376	(77,503)	1,279,587	1,130,707	(148,880)
Domestic bonds	230,002	222,699	(7,302)	256,162	240,176	(15,985)
Domestic stocks	47,802	34,348	(13,453)	51,407	36,198	(15,208)
Foreign securities	832,962	778,101	(54,860)	917,803	805,356	(112,446)
Other securities	31,112	29,226	(1,886)	54,214	48,976	(5,238)
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, 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.

(Millions of Yen)

As of September 30, 2022	Interest-related	Currency-related	Stock-related	Bond-related	Others	Total
Hedge accounting applied	-	(17,040)	-	-	-	(17,040)
Hedge accounting not applied	-	(3,215)	(329)	-	-	(3,545)
Total	-	(20,256)	(329)	-	-	(20,585)

Note:

Gains/losses on derivative financial instruments with fair value hedge accounting applied (currency-related, loss of 17,040 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 September 30, 2022 and March 31, 2022.

② Currency-related Transactions (Company Total)

(Millions of Yen)

	As of March 31, 2022				As of September 30, 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								
Currency forward contracts								
Sold								
U.S. dollars	73,912	11,223	(3,021)	(3,021)	45,353	-	(3,299)	(3,299)
Australian dollars	54,287	11,223	(1,977)	(1,977)	25,866	-	(3,283)	(3,283)
Canadian dollars	7,772	-	(471)	(471)	7,812	-	(60)	(60)
Euro	10,810	-	(521)	(521)	5,601	-	(16)	(16)
Others	1,042	-	(51)	(51)	1,047	-	(90)	(90)
Bought								
U.S. dollars	-	-	-	-	5,025	-	151	151
Australian dollars	42,213	-	195	195	15,228	-	84	84
Canadian dollars	13,867	-	6	6	7,023	-	12	12
Euro	20,861	-	169	169	2,958	-	17	17
Others	7,484	-	20	20	-	-	-	-
Euro	-	-	-	-	419	-	7	7
Others	-	-	-	-	4,826	-	47	47
Currency options								
Sold								
Call options								
U.S. dollars	-	-	-	-	-	-	-	-
Australian dollars	[-]	-	-	-	[-]	-	-	-
Others	[-]	-	-	-	[-]	-	-	-
Put options								
U.S. dollars	-	-	-	-	-	-	-	-
Australian dollars	[-]	-	-	-	[-]	-	-	-
Others	[-]	-	-	-	[-]	-	-	-
Put options								
U.S. dollars	-	-	-	-	-	-	-	-
Australian dollars	[-]	-	-	-	[-]	-	-	-
Others	[-]	-	-	-	[-]	-	-	-
Call options								
U.S. dollars	-	-	-	-	-	-	-	-
Australian dollars	[-]	-	-	-	[-]	-	-	-
Others	[-]	-	-	-	[-]	-	-	-
Put options								
U.S. dollars	-	-	-	-	-	-	-	-
Australian dollars	[-]	-	-	-	[-]	-	-	-
Others	[-]	-	-	-	[-]	-	-	-
Currency swaps								
Others								
Sold								
Bought								
Total				(2,825)				(3,215)

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)

(Millions of Yen)

	As of March 31, 2022				As of September 30, 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	[-]	-	-	-	[-]	-	-	-
Put options	15,000	-	270	(24)	30,000	-	1,409	(329)
	[294]				[1,739]			
Others								
Sold	-	-	-	-	-	-	-	-
Bought	[-]	-	-	-	[-]	-	-	-
	-	-	-	-	-	-	-	-
	[-]				[-]			
Total				(24)				(329)

Note: Figures in [] are option premiums.

④ Bond-related Transactions (Company Total)

No ending balance as of September 30, 2022 and March 31, 2022.

(iii) Hedge Accounting Applied (Company Total)

① Interest-related Transactions (Company Total)

No ending balance as of September 30, 2022 and March 31, 2022.

② Currency-related Transactions (Company Total)

(Millions of Yen)

Method of hedge accounting		As of March 31, 2022					As of September 30, 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		1,082,814	324,061	(86,930)	(86,930)		569,356	13,094	(14,837)	(14,837)
	U.S. dollars		497,858	299,981	(34,932)	(34,932)		181,234	13,094	(14,180)	(14,180)
	Australian dollars	Foreign-currency	320,674	8,481	(32,000)	(32,000)	Foreign-currency	200,354	-	809	809
	Canadian dollars		36,914	-	(2,011)	(2,011)		-	-	-	-
	Euro	denominated	117,418	1,231	(6,451)	(6,451)	denominated	129,988	-	(2,241)	(2,241)
	Others	bonds	109,948	14,366	(11,534)	(11,534)	bonds	57,778	-	775	775
	Bought		-	-	-	-		-	-	-	-
	U.S. dollars		-	-	-	-		-	-	-	-
	Australian dollars		-	-	-	-		-	-	-	-
	Canadian dollars		-	-	-	-		-	-	-	-
	Euro		-	-	-	-		-	-	-	-
	Others		-	-	-	-		-	-	-	-
	Currency options										
	Sold										
	Call options		-	-	-	-		277,099	-	-	-
	U.S. dollars		[-]	-	-	-		[3,708]	-	4,695	(987)
	Australian dollars		[-]	-	-	-		171,732	-	-	-
	Others		[-]	-	-	-		[2,284]	-	3,881	(1,597)
	Put options		-	-	-	-		80,857	-	-	-
	U.S. dollars		[-]	-	-	-		[1,102]	-	489	612
	Australian dollars		[-]	-	-	-		24,509	-	-	-
	Others		[-]	-	-	-		[321]	-	324	(2)
	Bought		-	-	-	-		-	-	-	-
	Call options		-	-	-	-		-	-	-	-
	U.S. dollars		[-]	-	-	-		[-]	-	-	-
	Australian dollars		[-]	-	-	-		[-]	-	-	-
	Others		[-]	-	-	-		[-]	-	-	-
	Put options		-	-	-	-		-	-	-	-
	U.S. dollars		[-]	-	-	-		[-]	-	-	-
	Australian dollars		[-]	-	-	-		[-]	-	-	-
	Others		[-]	-	-	-		[-]	-	-	-
Currency swaps											
Others											
Sold		-	-	-	-		-	-	-	-	
Bought		[-]	-	-	-		[-]	-	-	-	
Total					(86,930)					(17,040)	

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, 2022 and March 31, 2022.

④ Bond-related Transactions (Company Total)

No ending balance as of September 30, 2022 and March 31, 2022.

IV. Breakdown of Allowance for Possible Loan Losses

(Millions of Yen)

	As of March 31, 2022	As of September 30, 2022	Changes
Allowance for possible loan losses	550	712	162
General allowance for possible loan losses	286	331	45
Specific allowance for possible loan losses	263	381	117
Allowance for specified overseas loans	-	-	-

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

		As of September 30, 2021	As of September 30, 2022	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	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.