TMHD Consolidated: Split of fixed income securities by credit rating

	March 31 2025	March 31 2026	June 30 2026
AAA	9.4%	10.6%	10.9%
AA	17.1%	16.5%	16.4%
A	53.3%	45.8%	44.6%
BBB	13.7%	17.5%	18.4%
Others	6.2%	9.3%	9.5%

Rating categories are determined by the following method. Use the lowest rating among S&P, Moody’s and Fitch:
if none are available, use JCR, then R&I, then the internal rating, and finally SVO rating.

The above figures are reference data obtained from the system used for risk management purposes.

TMHD Consolidated: Split of investment assets by asset type

	March 31 2025	March 31 2026	June 30 2026
CRE Loans	6.3%	4.3%	4.4%
Private loans	3.1%	3.1%	3.0%

The above figures are reference data obtained from the system used for risk management purposes.

They represent the proportion of each asset type within the overall investment assets.

Private loans disclosed above primarily consist of direct lending loans and exclude asset-based finance, structured finance, and mortgage-related loans.

TMHD Consolidated: Split of Securitized products

	March 31 2025	March 31 2026	June 30 2026
CLO	39.1%	43.7%	42.4%
CMO	16.6%	14.4%	14.0%
ABS	13.0%	13.8%	13.5%
CMBS	10.6%	10.6%	11.8%
MBS	11.8%	11.0%	10.4%
Others	8.7%	6.2%	7.7%

The above figures are reference data obtained from the system used for risk management purposes.

TMHD Consolidated: Split of Securitized products by credit rating

	March 31 2025	March 31 2026	June 30 2026
AAA	18.8%	16.6%	16.1%
AA	28.2%	27.0%	25.8%
A	20.9%	25.3%	25.2%
BBB	23.6%	23.0%	24.1%
Others	8.3%	7.9%	8.6%

Rating categories are determined by the following method. Use the lowest rating among S&P, Moody’s and Fitch:
if none are available, use JCR, then R&I, then the internal rating, and finally SVO rating.

The above figures are reference data obtained from the system used for risk management purposes.