(reference) Previous year's information (as of September 30, 1999 and March 31, 2000)

(1) Interest Rate Derivatives

(Millions of Yen)

As of September 30, 1999	Contract Amount Total	Contract Amount Over one year	Market Value	Unrealized Gain/ (Loss)
Transactions Listed on Exchange				
Interest Rate Futures				
Sold	14,277,039	143,457	14,241,732	35,306
Bought	12,884,073	50,418	12,858,304	(25,768)
Interest Rate Options				
Sold				
Call	-	-		
[Option Premiums]	-		-	-
Put	-	-		
[Option Premiums]	-		-	-
Bought				
Call	-	-		
[Option Premiums]	-		-	-
Put	-	-		
[Option Premiums]	-		-	-
Over-The-Counter Transactions				
Forward Rate Agreements				
Sold	5	-	5	0
Bought	2,700	-	2,782	81
Interest Rate Swaps	72,314,014	27,885,458	75,573	75,573
Receivable Fixed Rate Payable Floating Rate	35,710,048	13,405,696	565,158	565,158
Receivable Floating Rate Payable Fixed Rate	35,752,991	13,717,846	(490,182)	(490,182)
Receivable Floating Rate Payable Floating Rate	489,595	400,536	816	816
Swaptions				
Sold				
Call	258,846	141,299		
[Option Premiums]	3,683		1,716	1,966
Put	2,894	-		
[Option Premiums]	-		(18)	18
Bought				
Call	59,737	16,240		
[Option Premiums]	266		32	(233)
Put	2,894	-		
[Option Premiums]	-		(18)	(18)
Caps				
Sold	85,222	45,222		
[Option Premiums]	158		253	(94)
Bought	258,409	199,844		
[Option Premiums]	1,983		1,588	(395)
Floors				
Sold	59,243	51,679		
[Option Premiums]	1,213		1,994	(780)
Bought	12,574	12,574		
[Option Premiums]	6		16	9
Other				
Sold	5,347	-		
[Option Premiums]	-		0	0
Bought	5,347	-		
[Option Premiums]	-		0	0
Total				85,664

Notes:1. Market value
The market value listed represents the closing prices on the Tokyo International Financial Futures Exchange and other exchanges at the balance sheet date.
The market value of non-listed transactions is calculated by using mainly discounted present value or option pricing model.
2.Option premiums shown in this table are accounted for on the balance sheet.
3. The market value or unrealized loss for interest rate swaps at September 30, 1999, includes 70,843 million yen of accrued interest, which has been accounted for in the financial statements.
Consequently, unrecognized profit and loss on interest rate swaps is 4,729 million yen (profit) out of unrealized profit of 70,843 million yen, excluding the accrued interest.
4. Call and put of swaptions is defined as follows:
Call: the right to enter into interest rate swaps of receivable floating rate/payable fixed rate
Put: the right to enter into interest rate swaps of receivable fixed rate/payable floating rate

5. Interest rate swap notional amounts by period remaining are as follows.

As of September 30, 1999			(Millions of Yen)
	Less than one year	One to Five years	Over five years
Interest rate swap notional amount			
Receivable fixed rate/payable floating rate	22,304,352	11,473,475	1,932,221
Receivable floating rate/payable fixed rate	22,035,145	11,353,829	2,364,017
Receivable floating rate/payable floating rate	89,058	370,798	29,738
Total	44,428,555	23,524,797	4,360,660

6. Derivative transactions which are classified as trading account are excluded here because those transactions are valued at their fair market prices and evaluation gains/losses are accounted for in the consolidated statements of income.
Contract amounts included in trading account are as follows:

As of September 30, 1999	Contract Amount	Market Value (Millions of Yen)
Transactions Listed on Exchange		
Interest Rate Futures		
Sold	874,546	872,977
Bought	764,310	764,196
Interest Rate Options		
Sold		
Call	4,962	
[Option Premiums]	12	(14)
Put	-	
[Option Premiums]	-	-
Bought		
Call	-	
[Option Premiums]	-	-
Put	9,975	
[Option Premiums]	2	0
Over-The-Counter Transactions		
Forward Rate Agreements		
Sold	41,331	41,293
Bought	30,843	30,827
Interest Rate Swaps	123,601,679	62,443
Receivable Fixed Rate Payable Floating Rate	41,289,358	540,918
Receivable Floating Rate Payable Fixed Rate	48,760,515	(533,068)
Receivable Floating Rate Payable Floating Rate etc.	2,393,724	(4,465)
Swaptions	728,222	(7,898)
Sold		
Call	175,190	
[Option Premiums]	2,019	(1,072)
Put	148,000	
[Option Premiums]	1,958	(3,838)
Bought		
Call	235,850	
[Option Premiums]	3,122	(117)
Put	153,500	
[Option Premiums]	783	1,923

(continued)

(Millions of Yen)

As of September 30, 1999	Contract Amount	Market Value
Caps		
Sold	3,394,804	
[Option Premiums]	16,911	(6,812)
Bought	2,007,868	
[Option Premiums]	7,668	5,993
Floors		
Sold	433,736	
[Option Premiums]	(1)	(2,816)
Bought	308,499	
[Option Premiums]	1,319	2,969
Other	203,005	126
Sold	42,720	
[Option Premiums]	293	(106)
Bought	46,950	
[Option Premiums]	18	63

Note: Transactions with some overseas subsidiaries are contained only in the total by product but not in the details.

(2)Currency Derivatives

(Millions of Yen)

As of September 30, 1999	Contract Amount Total	Contract Amount Over one year	Market Value	Unrealized Gain/ (Loss)
Over-The-Counter Transactions				
Currency Swaps	2,976,210	1,206,041	(11,489)	(11,489)
US $	2,070,042	640,896	(10,694)	(10,694)
Stg.	122,786	60,168	(21)	(21)
Euro	113,259	113,259	0	0
Other	670,121	391,717	(774)	(774)
Other				
US Dollar	878	-	16	16
Total				(11,473)

Notes: 1. Market Values
The market value is calculated by using discounted present value.
2. The market value or unrealized loss for currency swaps and other currency related transactions at September 30, 1999, includes (3,718) million yen of accrued interest, which has been accounted for in the financial statements.
Consequently, unrecognized profit and loss on currency swaps and other currency related transactions is (7,754) million yen (loss) out of unrealized loss of (11,473) million yen, excluding the accrued interest.
3. Derivative transactions which are classified in trading account are excluded here because those transactions are valued at their fair market prices and evaluation gains/losses are accounted for in the consolidated statements of income.
Contract amounts included in trading account are as follows:

(Millions of Yen)

As of September 30, 1999	Contract Amount	Market Value
Over-The-Counter Transactions		
Currency Swaps	11,953,010	(12,046)
US $	2,390,647	65,357
Stg.	732	(255)
Euro	110,170	596
Other	318,724	(30,183)
Forward Foreign Exchange	770,057	(8,615)
Currency Options	17,807	(712)

Note: Transactions with some overseas subsidiaries are contained only in the total by product but not in the details.

4. Forward Foreign Exchange and Currency Options, which are revalued at the end of the first half of fiscal year and their revaluated gains/losses are included in the consolidated statements of income, or which are allotted to assets or liabilities denominated in foreign currency and reflected on their value on the balance sheet, are not shown here.
Contracts so treated are as follows:

	(Millions of Yen)
As of September 30, 1999	Contract Amount
Transactions Listed on Exchange	
Currency Futures	
Sold	-
Bought	-
Currency Options	
Sold	
Call	-
[Option Premiums]	-
Put	-
[Option Premiums]	-
Bought	
Call	-
[Option Premiums]	-
Put	-
[Option Premiums]	-
Over-The-Counter Transactions	
Forward Foreign Exchange	47,263,448
Currency Options	
Sold	1,290,307
[Option Premiums]	(23,701)
Bought	1,103,207
[Option Premiums]	(26,422)
Other	
Sold	-
Bought	-

Note: Option premiums shown in this table are accounted for on the balance sheet.

(3)Stock Derivatives

(Millions of Yen)

As of September 30, 1999	Contract Amounts Total	Contract Amounts Over one year	Market Value	Unrealized Gain/(Loss)
Transactions Listed on Exchange				
Stock Price Index Futures				
Sold	-	-	-	-
Bought	-	-	-	-
Stock Price Index Options				
Sold				
Call	-	-		
[Option Premiums]	-		-	-
Put	-	-		
[Option Premiums]	-		-	-
Bought				
Call	-	-		
[Option Premiums]	-		-	-
Put	4,465	-		
[Option Premiums]	187		182	(4)
Over-The-Counter Transactions				
Equity Options				
Sold				
Call	-	-		
[Option Premiums]	-		-	-
Put	-	-		
[Option Premiums]	-		-	-
Bought				
Call	-	-		
[Option Premiums]	-		-	-
Put	-	-		
[Option Premiums]	-		-	-
Stock Price Index Swaps				
Stock Price Index Receivable/ Interest Floating Rate Payable	-	-	-	-
Stock Price Index Payable/ Interest Floating Rate Receivable	-	-	-	-
Other				
Sold	-	-		
[Option Premiums]	-		-	-
Bought	188	-		
[Option Premiums]	45		65	19
Total				14

Notes: 1. Market values
As for listed transactions, the market value is calculated by using the closing prices on the relevant Exchange.
As for unlisted transactions, the market value is calculated by using discounted present value or other pricing models.
2. Option premiums shown in this table are accounted for on the balance sheet.

Notes: 3. Derivative transactions which are classified in trading account are excluded here because those transactions are valued at their fair market prices and evaluation gains/losses are accounted for in the consolidated statements of income.
Contract amounts included in trading account are as follows:

(Millions of Yen)

As of September 30, 1999	Contract Amount	Market Value
Transactions Listed on Exchange		
Stock Price Index Futures		
Sold	-	-
Bought	37,460	37,460
Stock Price Index Options		
Sold		
Call	-	
[Option Premiums]	-	-
Put	-	
[Option Premiums]	-	-
Bought		
Call	-	
[Option Premiums]	-	-
Put	-	
[Option Premiums]	-	-
Over-The-Counter Transactions		
Equity Options		
Sold		
Call	63,158	(8,261)
Put	701	(225)
Bought		
Call	18,032	911
Put	3,405	116
Stock Price Index Swaps	121,808	(1,050)
Other		
Sold	-	
[Option Premiums]	-	-
Bought	-	
[Option Premiums]	-	-

(4)Bond Derivatives

(Millions of Yen)

As of September 30, 1999	Contract Amounts Total	Contract Amounts Over one Year	Market Values	Unrealized Gain/ (Loss)
Transactions Listed on Exchange				
Bond Futures				
Sold	52,729	-	54,103	(1,374)
Bought	14,578	-	14,515	(63)
Bond Futures Options				
Sold				
Call	17,582	-		
[Option Premiums]	94		61	32
Put	-	-		
[Option Premiums]	-		-	-
Bought				
Call	12,513	-		
[Option Premiums]	41		13	(28)
Put	2,352	-		
[Option Premiums]	11		6	(4)
Over-The-Counter Transactions				
Bond Options				
Sold				
Call	143,124	-		
[Option Premiums]	555		2,009	(1,454)
Put	-	-		
[Option Premiums]	-		-	-
Bought				
Call	-	-		
[Option Premiums]	-		-	-
Put	50,019	-		
[Option Premiums]	785		231	(553)
Other				
Sold	-	-	-	-
Bought	-	-	-	-
Total				(3,445)

Notes: 1. Market values
As for listed transactions, the market value is calculated by using the closing prices on the relevant Exchange.
As for unlisted transactions, the market value is calculated by using option pricing models.
2. Option premiums shown in this table are accounted for on the balance sheet.

Notes: 3. Derivative transactions which are classified in trading account are excluded here
because those transactions are valued at their fair market prices and evaluation gains/losses are
accounted for in the consolidated statements of income.
Contract amounts included in trading account are as follows:

(Millions of Yen)

As of September 30, 1999	Contract Amount	Market Value
Transactions Listed on Exchange		
Bond Futures		
Sold	3,958	3,958
Bought	166,265	168,956
Bond Futures Options		
Sold		
Call	-	
[Option Premiums]	-	-
Put	-	
[Option Premiums]	-	-
Bought		
Call	-	
[Option Premiums]	-	-
Put	-	
[Option Premiums]	-	-
Over-The-Counter Transactions		
Bond Options		
Sold		
Call	-	
[Option Premiums]	-	-
Put	-	
[Option Premiums]	-	-
Bought		
Call	-	
[Option Premiums]	-	-
Put	-	
[Option Premiums]	-	-
Other		
Sold	-	-
Bought	-	-

(5)Commodity Derivatives

There are no corresponding items.

(6)Credit Derivative Transactions

All credit derivatives transactions other than trading transactions are treated in the same way as guarantees and have been excluded from the following table.
The transactions which are classified as trading transactions are recorded at estimated market value and related gains and losses are included in trading profits or losses on the consolidated statements of income.
The contract amounts of derivative transactions are as follows.

		(Millions of Yen)
As of September 30, 1999	Contract Amount	Market Value
Over-The-Counter Transactions		
Sold	23,968	335
Bought	264,407	13,138

Notes: Market values
The market value is calculated based on the prices of underlying instruments, contract terms and so on.

derivative transactions

Notes: 1. Contract Amount columns list notional amount of swaps or contract value of futures, options and other derivatives. Option premiums accounted for on the consolidated balance sheets are denoted by brackets ([ ]).
2. Market values of contracts listed on exchanges are based on the closing prices on the relevant exchanges.

1. Interest Rate Derivatives

	Millions of Yen			
	2000			
	Contract Amount			
As of March 31	Total	Over One Year	Market Value	Unrealized Gain (Loss)
transactions listed on exchange				
Interest rate futures				
Sold	¥11,123,048	¥ 52,429	¥11,074,094	¥ 48,953
Bought	10,099,803	–	10,058,766	(41,036)
Interest rate options				
Sold				
Call	¥ –	¥ –		
	[–]		¥ –	¥ –
Put	–	–		
	[–]		–	–
Bought				
Call	–	–		
	[–]		–	–
Put	–	–		
	[–]		–	–
over-the-counter transactions				
Forward rate agreements				
Sold	¥ 2,160	¥ –	¥ 2,111	¥ 49
Bought	1,506	–	1,510	4
Interest rate swaps				
Receivable fixed rate/payable floating rate	¥27,361,147	¥11,051,720	¥ 499,210	¥ 499,210
Receivable floating rate/payable fixed rate	20,031,787	10,429,396	(372,856)	(372,856)
Receivable floating rate/payable floating rate	508,746	427,421	(395)	(395)

(Continued)

As of March 31	Millions of Yen 2000 Contract Amount Total	Over One Year	Market Value	Unrealized Gain (Loss)
Swaptions				
Sold				
Call	¥ 98,150	¥ 48,200		
	[3,309]		¥ 956	¥ 2,353
Put	2,546	–		
	[–]		(88)	88
Bought				
Call	19,356	11,356		
	[266]		156	(110)
Put	2,546	–		
	[–]		(68)	(68)
Caps				
Sold	¥ 76,931	¥ 32,658		
	[67]		¥ 493	¥ (426)
Bought	249,635	200,907		
	[1,913]		1,132	(780)
Floors				
Sold	¥ 55,026	¥ 47,088		
	[1,543]		¥ 2,025	¥ (481)
Bought	2,054	1,031		
	[5]		10	5
Other				
Sold	¥ –	¥ –		
	(–)		¥ –	¥ –
Bought	–	–		
	(–)		–	–
total				¥ 134,332

Notes: 1. Regarding over-the-counter transactions, market value calculation is based on net present value or option pricing model.

2. A swaption call is defined as a right to carry out interest rate swap with a floating receivable rate and a fixed payable rate. A swaption put is defined as a right to carry out interest rate swap with a fixed receivable rate and a floating payable rate.

3. The market value or unrealized gain (loss) for interest rate swaps, excluding trading transactions, includes ¥205,785 million of accrued interest, which has been accounted for in the consolidated statements of income.

4. Interest rate swap notional amounts by period remaining are as follows:

As of March 31	Millions of Yen 2000 Less than One Year	One to Five Years	Over Five Years
Interest rate swap notional amount			
Receivable fixed rate/payable floating rate	¥16,309,427	¥ 9,537,209	¥ 1,514,511
Receivable floating rate/payable fixed rate	9,602,391	8,382,812	2,046,583
Receivable floating rate/payable floating rate	81,325	370,730	56,690
total	¥25,993,653	¥18,638,574	¥ 3,617,785

5. Derivative transactions, which are classified as trading transactions, are not included in the figures on the previous page because revaluated gains (losses) are accounted for in the consolidated statements of income. Figures on trading transactions are as follows:

	Millions of Yen	
	2000	
As of March 31	Contract Amount	Market Value
transactions listed on exchange		
Interest rate futures		
Sold	¥ 376,132	¥ 376,065
Bought	2,993,460	2,993,271
Interest rate options		
Sold		
Call	¥ –	
	[–]	¥ –
Put	–	
	[–]	–
Bought		
Call	–	
	[–]	–
Put	–	
	[–]	–
over-the-counter transactions		
Forward rate agreements		
Sold	¥ 4,459,803	¥ 4,459,860
Bought	463,020	462,888
Interest rate swaps		
Receivable fixed rate/payable floating rate	¥62,619,490	¥ 705,951
Receivable floating rate/payable fixed rate	56,298,809	(708,757)
Receivable floating rate/payable floating rate	3,358,339	(1,964)
Swaptions		
Sold		
Call	¥ 125,840	
	[1,495]	¥ (3,131)
Put	173,210	
	[1,623]	(2,516)
Bought		
Call	118,000	
	[2,841]	(143)
Put	143,939	
	[555]	646
Caps		
Sold	¥ 3,262,039	
	[15,723]	¥ (10,897)
Bought	1,834,494	
	[7,413]	9,546
Floors		
Sold	¥ 284,086	
	[3]	¥ (2,020)
Bought	329,676	
	[1,706]	3,597
Other		
Sold	¥ 45,730	
	[349]	¥ 79
Bought	125,263	
	[–]	(198)

2. Currency Derivatives

As of March 31	Millions of Yen 2000 Contract Amount Total	Over One Year	Market Value	Unrealized Gain (Loss)
over-the-counter transactions				
Currency swaps	¥ 2,854,232	¥ 1,541,624	¥ (883)	¥ (883)
US$	2,207,137	1,254,151	(2,309)	(2,309)
£ Stg.	86,458	59,235	1,216	1,216
Euro	5,043	–	15	15
Other	555,592	228,236	193	193
Other				
US$	1,092	–	68	68
Total				¥ (815)

Notes: 1. Market value calculation is based on net present value.

2. The market value or unrealized gain (loss) for currency swaps and other transactions, excluding trading transactions, includes ¥6,731 million of accrued interest, which has been accounted for in the consolidated statements of income.

3. Derivative transactions in trading account are not included in the figures above because revaluated gains (losses) are accounted for in the consolidated statements of income. Contract amounts, etc., are as follows:

As of March 31	Millions of Yen 2000 Contract Amount	Market Value
over-the-counter transactions		
Currency swaps	¥ 9,046,598	¥ (64,124)
US$	7,919,579	(64,433)
Euro	343,486	39
SFr	3,171	200
Other	780,360	68
Forward foreign exchange	¥ 565,868	¥ 16,132
Currency options	¥ 5,557	¥ (1,321)

4. Forward foreign exchange and currency options which are revaluated at the end of fiscal year and revaluated gains (losses) are accounted for in the consolidated statements of income are not included in the figures on the previous page.

The contracts so treated are as follows:

As of March 31	Millions of Yen **2000** Contract Amount
transactions listed on exchange	
Currency futures	
Sold	¥ –
Bought	–
Currency options	
Sold	
Call	¥ –
	[–]
Put	–
	[–]
Bought	
Call	–
	[–]
Put	–
	[–]
over-the-counter transactions	
Forward foreign exchange	¥41,745,624
Currency options	
Sold	1,179,988
	(14,341)
Bought	964,387
	(17,199)
Other	
Sold	¥ –
Bought	–

3. Stock Derivatives

As of March 31	Millions of Yen 2000 Contract Amount Total	Over One Year	Market Value	Unrealized Gain (Loss)
transactions listed on exchange				
Stock price index futures				
Sold	¥ –	¥ –	¥ –	¥ –
Bought	–	–	–	–
Stock price index options				
Sold				
Call	¥ –	¥ –		
	[–]		¥ –	¥ –
Put	–	–		
	[–]		–	–
Bought				
Call	–	–		
	[–]		–	–
Put	–	–		
	[–]		–	–
over-the-counter transactions				
Equity options				
Sold				
Call	¥ –	¥ –		
	[–]		¥ –	¥ –
Put	–	–		
	[–]		–	–
Bought				
Call	–	–		
	[–]		–	–
Put	–	–		
	[–]		–	–
Stock price index swaps				
Stock price index receivable/interest floating rate payable	¥ –	¥ –	¥ –	¥ –
Stock price index payable/interest floating rate receivable	–	–	–	–
Other				
Sold	–	–		
	[–]		–	–
Bought	58	–		
	[22]		9	(13)
total				¥ (13)

Notes: 1. Regarding over-the-counter transactions, market value calculation is based on net present value or option pricing model.

2. Derivative transactions, which are classified as trading transactions, are not included in the figures on the previous page because revaluated gains (losses) are accounted for in the consolidated statements of income. Figures on trading transactions are as follows:

	Millions of Yen	
	2000	
As of March 31	Contract Amount	Market Value
transactions listed on exchange		
Stock price index futures		
Sold	¥ –	¥ –
Bought	48,554	51,294
Stock price index options		
Sold		
Call	¥ –	
	[–]	¥ –
Put	–	
	[–]	–
Bought		
Call	1,858	
	[49]	67
Put	–	
	[–]	–
over-the-counter transactions		
Equity options		
Sold		
Call	¥ 74,558	¥ (8,824)
Put	14,135	95
Bought		
Call	36,269	1,197
Put	22,497	(170)
Stock price index swaps	¥ 126,759	¥ (905)
Other		
Sold	–	
	[–]	–
Bought	–	
	[–]	–

4. Bond Derivatives

As of March 31	Millions of Yen 2000 Contract Amount Total		Over One Year		Market Value		Unrealized Gain (Loss)
transactions listed on exchange							
Bond futures							
Sold	¥	416,719	¥	–	¥ 419,622	¥	(2,902)
Bought		47,866		–	48,035		168
Bond futures options							
Sold							
Call	¥	–	¥	–			
		[–]			¥ –	¥	–
Put		–		–			
		[–]			–		–
Bought							
Call		–		–			
		[–]			–		–
Put		–		–			
		[–]			–		–
over-the-counter transactions							
Bond options							
Sold							
Call	¥	–	¥	–			
		[–]			¥ –	¥	–
Put		–		–			
		[–]			–		–
Bought							
Call		–		–			
		[–]			–		–
Put		–		–			
		[–]			–		–
Other							
Sold	¥	–	¥	–	¥ –	¥	–
Bought		–		–	–		–
Total						¥	(2,734)

Note: Derivative transactions, which are classified as trading transactions, are not included in the figures above because revaluated gains (losses) are accounted for in the consolidated statements of income. Figures on trading transactions are on the following page.

As of March 31	Millions of Yen 2000 Contract Amount		Market Value	
transactions listed on exchange				
Bond futures				
Sold	¥	6,548	¥	6,575
Bought		4,804		4,862
Bond futures options				
Sold				
Call	¥	–		
		[–]	¥	–
Put				–
		[–]		–
Bought				
Call		–		
		[–]		–
Put				–
		[–]		–
over-the-counter transactions				
Bond options				
Sold				
Call	¥	–		
		[–]	¥	–
Put		–		
		[–]		–
Bought				
Call		–		
		[–]		–
Put		–		
		[–]		–
Other				
Sold	¥	–	¥	–
Bought		–		–

5. Commodity Derivatives

There are no corresponding items.

6. Credit Derivative Transactions

All credit derivative transactions other than trading transactions are treated in the same way as guarantees and have been excluded from following table.

The transactions which are classified as trading transactions are recorded at estimated market value and related gains and losses are included in trading profits or losses on the consolidated statements of income.

The contract amounts of derivative transactions included in trading transactions are as follows:

over-the-counter transactions

	Millions of Yen	
	2000	
As of March 31	Contract Amount	Market Value
Sold	¥ 15,828	¥ (25)
Bought	117,465	9,890

Notes: 1. Market value is calculated based on the price of the reference assets or components such as the contract term.

2. “Sold” are transactions in which the Bank accepts the credit risk, and “Bought” are transaction in which the Bank transfers the credit risk.