

**(Reference) Previous year's information on Derivative transactions (as of March 31,2000)**

**(1) INTEREST RATE RELATED TRANSACTIONS**

Millions of Yen

|                       |                         | March 31, 2000                                |             | Market Values | Unrealized Gain/ (Loss) |
|-----------------------|-------------------------|---|-------------|---------------|-------------------------|
|                       |                         | Contract Values or Notional Principal Amounts | Over 1 Year |               |                         |
| Listed Transactions   |                         |   |             |               |                         |
|                       | Futures Contracts       |   |             |               |                         |
|                       | Sell                    | 9,784,429                                     | 670,310     | 9,765,752     | 18,677                  |
|                       | Buy                     | 5,657,962                                     | 249,452     | 5,651,207     | (6,754)                 |
|                       | Options                 |   |             |               |                         |
|                       | Sell                    |   |             |               |                         |
|                       | Call                    | 13,776,338                                    | -           |               |                         |
|                       | [Option Premiums]       | (3,441)                                       |             | 556           | 2,884                   |
|                       | Put                     | 12,329,538                                    | -           |               |                         |
|                       | [Option Premiums]       | (2,609)                                       |             | 1,786         | 822                     |
|                       | Buy                     |   |             |               |                         |
|                       | Call                    | 6,025,776                                     | -           |               |                         |
|                       | [Option Premiums]       | (1,059)                                       |             | 407           | (652)                   |
|                       | Put                     | 5,323,445                                     | -           |               |                         |
|                       | [Option Premiums]       | (1,720)                                       |             | 1,581         | (139)                   |
| Unlisted Transactions |                         |   |             |               |                         |
|                       | Swaps                   |   |             |               |                         |
|                       | Receive Fixed Rate      | 34,478,328                                    | 15,236,759  | 573,908       | 573,908                 |
|                       | Pay Floating Rate       |   |             |               |                         |
|                       | Receive Floating Rate   | 24,638,127                                    | 8,588,126   | (267,975)     | (267,975)               |
|                       | Pay Fixed Rate          |   |             |               |                         |
|                       | Receive Floating Rate   | 25,024  | 17,796      | (135)         | (135)                   |
|                       | Pay Floating Rate, etc. |   |             |               |                         |
|                       | Others                  |   |             |               |                         |
|                       | Sell                    | 609,287                                       | 599,271     |               |                         |
|                       | [Option Premiums]       | (2,688)                                       |             | 1,148         | 1,539                   |
|                       | Buy                     | 123,982                                       | 113,966     |               |                         |
|                       | [Option Premiums]       | (1,429)                                       |             | 827           | (603)                   |
| Total                 |                         |   |             |               | 321,572                 |

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. "Others" consists of cap, floor, and swaption transactions.

4. Market value and unrealized gain/loss on interest swap transactions at March 31, 2000, include JPY343,651 million of accrued swap interest that was stated on the statement of operation.

5. Derivative financial products transactions that are included in trading account are not shown here because those transactions were valued at their fair market prices and evaluation gain/(loss) was included in the Statements of Income.

Contract values or notional principal amounts included in trading account are as follows:

| Millions of Yen                                 |   |                  |
|---|---|------------------|
| March 31, 2000                                  |   |                  |
|   | Contract Values or<br>Notional Principal<br>Amounts | Market<br>Values |
| Listed Transactions                             |   |                  |
| Futures Contracts                               |   |                  |
| Sell  | 422,513   | 422,244          |
| Buy   | 585,857   | 583,533          |
| Options   |   |                  |
| Sell  |   |                  |
| Call  | 1,891,590   |                  |
| [Option Premiums]                               | (260)   | 23               |
| Put   | 2,560,186   |                  |
| [Option Premiums]                               | (446)   | 231              |
| Buy   |   |                  |
| Call  | 736,133   |                  |
| [Option Premiums]                               | (173)   | 27               |
| Put   | 1,332,250   |                  |
| [Option Premiums]                               | (279)   | 126              |
| Unlisted Transactions                           |   |                  |
| Forward Rate Agreement                          |   |                  |
| Sell  | 678,521   | 678,458          |
| Buy   | 1,324,902   | 1,325,226        |
| Swaps   |   |                  |
| Receive Fixed Rate<br>Pay Floating Rate         | 34,706,694  | 385,949          |
| Receive Floating Rate<br>Pay Fixed Rate         | 32,590,848  | (506,149)        |
| Receive Floating Rate<br>Pay Floating Rate etc. | 1,636,745   | (13,467)         |
| Others  |   |                  |
| Sell  | 3,411,883   |                  |
| [Option Premiums]                               | (9,329)   | 21,935           |
| Buy   | 3,077,923   |                  |
| [Option Premiums]                               | (4,886)   | 58,646           |

Note: Option premiums shown in this table are option fee.

## (2) CURRENCY AND FOREIGN EXCHANGE RELATED TRANSACTIONS

| Millions of Yen       |                |   |             |                            |
|-----------------------|----------------|---|-------------|----------------------------|
|                       |                | March 31, 2000                                      |             |                            |
|                       |                | Contract Values or<br>Notional Principal<br>Amounts | Over 1 Year | Market<br>Values           |
|                       |                |   |             | Unrealized<br>Gain/ (Loss) |
| Unlisted Transactions |                |   |             |                            |
|                       | Currency Swaps | 2,779,199   | 1,179,058   | (54,273)                   |
|                       | US Dollar      | 1,866,061   | 935,342     | (43,375)                   |
|                       | Others         | 913,137   | 243,715     | (10,897)                   |

Notes: 1. Market Values

The market value is calculated by using discounted present value.

2. The market value or unrealized loss for currency swap at March 31, 2000, includes (6,647) million yen of accrued interest, which

has been accounted for in the statement of operations.

3. Derivative financial products transactions that are included in trading account are not shown here because those transactions were valued at their fair market prices and evaluation gain/(loss) was included in the Statements of

| Millions of Yen       |                |   |                  |
|-----------------------|----------------|---|------------------|
|                       |                | March 31, 2000                                      |                  |
|                       |                | Contract Values or<br>Notional Principal<br>Amounts | Market<br>Values |
| Unlisted Transactions |                |   |                  |
|                       | Currency Swaps | 3,887,543   | (5,539)          |
|                       | US Dollar      | 2,599,267   | (15,018)         |
|                       | DM             | 554,556   | (2,833)          |
|                       | Others         | 733,720   | 12,312           |

4. Forward Foreign Exchange Contracts, Currency Options and other currency related derivative financial instruments are not shown here because those were revalued at the balance sheet date and their profit / (loss) were included in the Statements of Income. Contract values or notional principal amounts of currency and foreign exchange related derivative financial instruments revalued at the balance sheet date are as follows:

| Millions of Yen       |                                    |  |  |
|-----------------------|------------------------------------|--|--|
|                       |                                    | March 31, 2000                                   |  |
|                       |                                    | Contract Values or<br>Notional Principal Amounts |  |
| Listed Transactions   |                                    |  |  |
|                       | Currency Futures                   |  |  |
|                       | Sell                               | 356  |  |
|                       | Buy                                | 20   |  |
| Unlisted Transactions |                                    |  |  |
|                       | Forward Foreign Exchange Contracts |  |  |
|                       | Sell                               | 2,185,551  |  |
|                       | Buy                                | 3,697,674  |  |
|                       | Currency Options                   |  |  |
|                       | Sell                               |  |  |
|                       | Call                               | 188,930  |  |
|                       | [Option Premiums]                  | (4,105)  |  |
|                       | Put                                | 170,453  |  |
|                       | [Option Premiums]                  | (3,600)  |  |
|                       | Buy                                |  |  |
|                       | Call                               | 156,601  |  |
|                       | [Option Premiums]                  | (2,368)  |  |
|                       | Put                                | 178,950  |  |
|                       | [Option Premiums]                  | (4,473)  |  |

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

### (3) EQUITY RELATED TRANSACTIONS

Millions of Yen

|                       |                   | March 31, 2000                                      |     |                  |                            |             |
|-----------------------|-------------------|---|-----|------------------|----------------------------|-------------|
|                       |                   | Contract Values or<br>Notional Principal<br>Amounts |     | Market<br>Values | Unrealized<br>Gain/ (Loss) |             |
|                       |                   |   |     |                  |                            | Over 1 Year |
| Unlisted Transactions |                   |   |     |                  |                            |             |
| Options               |                   |   |     |                  |                            |             |
|                       | Sell              |   |     |                  |                            |             |
|                       |                   | Call  | 198 | -                |                            |             |
|                       |                   | [Option Premiums]                                   | (1) |                  | 0                          | 1           |
|                       |                   | Put   | -   | -                |                            |             |
|                       | [Option Premiums] | -   |     | -                | -                          |             |
|                       | Buy               |   |     |                  |                            |             |
|                       |                   | Call  | 198 | -                |                            |             |
|                       |                   | [Option Premiums]                                   | (1) |                  | 0                          | (0)         |
|                       |                   | Put   | -   | -                |                            |             |
| [Option Premiums]     | -                 |   | -   | -                |                            |             |
| Equity Related Swaps  |                   | 897,438   | -   | (18,554)         | (18,554)                   |             |
| Total                 |                   |   |     |                  | (18,554)                   |             |

Notes: 1. Market values

The market value is calculated by using the pricing model, based on the closing prices on the Tokyo Stock Exchange.

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

3. Derivative financial products transactions that are included in trading account are not shown here because those transactions were valued at their fair market prices and evaluation gain/(loss) was included in the Statements of Income. Option premiums shown in this table are accounted for on the balance sheet.

Contract values included in trading account are as follows:

Millions of Yen

|                     |                               | March 31, 2000                                |               |
|---------------------|-------------------------------|---|---------------|
|                     |                               | Contract Values or Notional Principal Amounts | Market Values |
| Listed Transactions |                               |   |               |
|                     | Stock Index Futures Contracts |   |               |
|                     | Sell                          | 1,536   | 1,530         |
|                     | Buy                           | 101   | 101           |
|                     | Stock Index Options           |   |               |
|                     | Sell                          |   |               |
|                     |                               | Call  | 11,740        |
|                     |                               | [Option Premiums]                             | (36)          |
|                     |                               | Put   | 21,880        |
|                     |                               | [Option Premiums]                             | (26)          |
|                     | Buy                           |   |               |
|                     |                               | Call  | 4,578         |
|                     |                               | [Option Premiums]                             | (53)          |
|                     |                               | Put   | 1,902         |
|                     |                               | [Option Premiums]                             | (53)          |

Note: Option premiums shown in this table are option fee.

**(4) BOND RELATED TRANSACTIONS**

Millions of Yen

|                     |                   | March 31, 2000                                      |   |                  |                            |
|---------------------|-------------------|---|---|------------------|----------------------------|
|                     |                   | Contract Values or<br>Notional Principal<br>Amounts |   | Market<br>Values | Unrealized<br>Gain/ (Loss) |
|                     |                   |   |   |                  |                            |
| Listed Transactions |                   |   |   |                  |                            |
|                     | Futures Contracts |   |   |                  |                            |
|                     | Sell              | 74,904  | - | 76,182           | (1,277)                    |
|                     | Buy               | -   | - | -                | -                          |
| Total               |                   |   |   |                  | (1,277)                    |

Notes: 1. Market values

The market value is calculated by using the closing prices on the Tokyo Stock Exchange.

2. Derivative financial products transactions that are included in trading account are not shown here because those transactions were valued at their fair market prices and evaluation gain/(loss) was included in the Statements of Income.

Contract values included in trading account are as follows:

|                       |                   | March 31, 2000                                      |                  |
|-----------------------|-------------------|---|------------------|
|                       |                   | Contract Values or<br>Notional Principal<br>Amounts | Market<br>Values |
| Listed Transactions   |                   |   |                  |
|                       | Futures Contracts |   |                  |
|                       | Sell              | 28,726  | 28,818           |
|                       | Buy               | 35,094  | 35,147           |
|                       | Futures Options   |   |                  |
|                       | Sell              |   |                  |
|                       | Call              | 838   |                  |
|                       | [Option Premiums] | (5)   | 2                |
|                       | Put               | 8,580   |                  |
|                       | [Option Premiums] | (11)  | 7                |
|                       | Buy               |   |                  |
|                       | Call              | 4,477   |                  |
|                       | [Option Premiums] | (16)  | 11               |
|                       | Put               | 37,370  |                  |
|                       | [Option Premiums] | (90)  | 14               |
| Unlisted Transactions |                   |   |                  |
|                       | Options           |   |                  |
|                       | Sell              |   |                  |
|                       | Call              | -   |                  |
|                       | [Option Premiums] | -   | -                |
|                       | Put               | 21,670  |                  |
|                       | [Option Premiums] | (251)   | 118              |
|                       | Buy               |   |                  |
|                       | Call              | 29,272  |                  |
|                       | [Option Premiums] | (167)   | 106              |
|                       | Put               | 7,837   |                  |
|                       | [Option Premiums] | (51)  | 14               |

Note: Option premiums shown in this table are option fee.

There is no trading with related parties.