

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

(1) Interest Rate Derivatives

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 on exchanges are based on the closing prices on the relevant exchanges.

1.Interest Rate Derivatives

	Millions of yen			
	2000			
	Contract Amount		Market	Unrealized
As of March 31	Total	Over One Year	Value	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	48,250,014	22,256,360	125,780	125,780
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)

		Millions of yen			
		2000			
		Contract Amount		Market Value	Unrealized Gain (Loss)
As of March 31		Total	Over One Year		
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 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, including 205,785 million yen of accrued interest, which has been accounted for in the consolidated statements of income.

4. 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:

As of March 31	Millions of yen	
	Contract Amount	Market Value
TRANSACTIONS LISTED ON EXCHANGE:		
Interest rate futures		
sold	376,132	376,132
bought	2,993,460	2,993,460
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	123,131,402	(5,904)
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		Market	Unrealized
	Total	Over One Year	Value	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 yen 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 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		Market Value	Unrealized Gain (Loss)
	Contract Amount			
	Total	Over One Year		
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	—	9	(13)
	[22]			
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:

As of March 31	Millions of yen	
	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	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		Market Value	Unrealized Gain (Loss)
	Contract Amount			
	Total	Over One year		
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)

Notes:

Derivative transactions that 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 consolidated statements of income.

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

OVER-THE-COUNTER TRANSACTIONS:

As of March 31	Millions of yen	
	2000	
	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, "Bought" are transactions in which the Bank transfers the credit risk.