

MARKET VALUE INFORMATION ON DERIVATIVE TRANSACTIONS (CONSOLIDATED)

(1) Interest Rate Derivatives

As of September 30, 2000	Millions of Yen		
	Contract Amount	Market Value	Net Valuated Gain (Loss)
Transactions listed on exchange:			
Interest rate futures	¥ 12,279,207	¥ 605	¥ 605
Interest rate options	30,000	(1)	0
Over-the-counter transactions:			
Forward rate agreement	10,700,158	7	7
Interest rate swaps	129,537,016	21,883	21,883
Swaption	987,842	(5,982)	(5,746)
Cap	5,669,707	(1,746)	11,494
Floor	451,395	2,169	196
Other	104,613	(60)	(60)
Total	<u> / </u>	<u>¥16,875</u>	<u>¥28,381</u>

Notes: 1. The above transactions are valued by market value and the valuated gains (losses) are accounted for in the interim consolidated statements of income.

2. Derivative transactions to which the hedge accounting method was applied are not included in the figures above.

3. Some consolidated overseas subsidiaries account for interest rate derivatives in accordance with local accounting standards. Such transactions are not included in the figures above, and their net unrealized gain amounts to ¥1,189 million.

(2) Currency Derivatives

As of September 30, 2000	Millions of Yen		
	Contract Amount	Market Value	Net Valuated Gain (Loss)
Over-the-counter transactions:			
Currency swaps	¥10,466,477	¥(67,600)	¥(67,600)
Forward foreign exchange	1,182,680	7,592	7,592
Currency options	43,740	(818)	(818)
Other	—	—	—
Total	<u> / </u>	<u>¥(60,826)</u>	<u>¥(60,826)</u>

Notes: 1. The above transactions are valued by market value and the valuated gains (losses) are accounted for in the interim consolidated statements of income.

2. Derivative transactions to which the hedge accounting method was applied are not included in the figures above.

3. Some consolidated overseas subsidiaries account for currency derivatives in accordance with local accounting standards. Such transactions are not included in the figures above, and their net unrealized gain amounts to ¥468 million.

4. Forward foreign exchange and currency options which are of the following types are not included in the figures above:

(a) Those that are revaluated at mid term end and the revaluated gain (loss) is accounted for in the interim consolidated statements of income.

(b) Those that were allotted to financial assets/liabilities by foreign currency and whose market values are already reflected in the amount of the financial assets/liabilities on the consolidated balance sheet.

(c) Those that were allotted to financial assets/liabilities by foreign currency and the financial assets/liabilities that they are allotted to are eliminated in the process of consolidation.

The contract amount of currency swaps which are revaluated at the consolidated balance sheet date are as follows:

As of September 30, 2000	Millions of Yen	
	Contract Amount	
Transactions listed on exchange:		
Currency futures	¥	—
Currency options		—
Over-the-counter transactions:		
Forward foreign exchange		48,028,324
Currency options		2,711,666
Other		—

(3) Stock Derivatives

As of September 30, 2000	Millions of Yen		
	Contract Amount	Market Value	Net Valuated Gain (Loss)
Transactions listed on exchange:			
Stock price index futures	¥ 52,811	¥ 3,266	¥3,266
Stock price index options	—	—	—
Over-the-counter transactions:			
Equity options	—	—	—
Stock price index swaps	115,204	(1,485)	(1,485)
Other	218,453	(4,937)	4,228
Total	<u>1</u>	<u>¥(3,156)</u>	<u>¥6,009</u>

Notes: 1. The above transactions are valued by market value and the valuated gains (losses) are accounted for in the interim consolidated statements of income.

2. Derivative transactions to which the hedge accounting method was applied are not included in the figures above.

(4) Bond Derivatives

As of September 30, 2000	Millions of Yen		
	Contract Amount	Market Value	Net Valuated Gain (Loss)
Transactions listed on exchange:			
Bond futures	¥47,318	¥9	¥9
Bond futures options	—	—	—
Over-the-counter transactions:			
Bond options	46,218	0	0
Other	—	—	—
Total	<u>1</u>	<u>¥9</u>	<u>¥9</u>

Notes: 1. The above transactions are revaluated by market value and the revaluated gains (losses) are accounted for in the interim consolidated statements of income.

2. Derivative transactions to which the hedge accounting method was applied are not included in the figures above.

(5) Commodity Derivatives

There are no corresponding items.

(6) Credit Derivative Transactions

As of September 30, 2000	Millions of Yen		
	Contract Amount	Market Value	Net Valuated Gain (Loss)
Over-the-counter transactions:			
Credit default options	¥ —	¥ —	¥ —
Other	154,467	7,003	7,003
Total	<u>1</u>	<u>¥7,003</u>	<u>¥7,003</u>

Notes: 1. The above transactions are revaluated by market value and the revaluated gains (losses) are accounted for in the interim consolidated statements of income.

2. Derivative transactions to which the hedge accounting method was applied are not included in the figures above.