

Contract Amount, Fair Value and Valuation Gain/Loss of Derivatives Transaction

(1) Interest Rate Related Transactions

(in millions of Yen)

Type of Transactions		September 30, 2000			September 30, 2001		
		Contract Amount	Fair Value	Revaluation Gain (Loss)	Contract Amount	Fair Value	Revaluation Gain (Loss)
Listed							
Futures	Sold	36,921,465	(14,728)	(14,728)	25,285,159	(412,521)	(412,521)
	Bought	41,978,171	57,443	57,443	25,841,833	426,469	426,469
Options	Sold	7,114,105	2,644	576	13,802,243	14,334	(6,163)
	Bought	5,204,833	4,709	1,051	10,062,041	15,544	7,634
Over the Counter							
FRAs	Sold	22,235,383	5,232	5,232	27,757,268	39,294	39,294
	Bought	19,639,400	(5,250)	(5,250)	25,881,937	(32,074)	(32,074)
Swaps		541,128,766	(57,990)	(57,990)	523,481,249	34,490	34,490
Options	Sold	11,192,775	(37,173)	(46,319)	11,874,389	(29,998)	(64,903)
	Bought	7,697,367	62,774	42,845	10,883,035	96,349	80,023
Total				(17,140)			72,250

Notes 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of listed instruments are measured at the closing prices on the Tokyo International Financial Futures Exchange and others. Fair values of over-the-counter transactions are calculated by the discounted value of future cash flows or option pricing models.

(2) Currency-Related Transactions

(in millions of Yen)

Type of Transactions		September 30, 2000			September 30, 2001		
		Contract Amount	Fair Value	Revaluation Gain (Loss)	Contract Amount	Fair Value	Revaluation Gain (Loss)
Over the Counter							
Currency Swaps		20,715,317	53,170	(3,952)	21,106,913	12,204	(17,238)

Notes 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items and the following transactions described in Note 3 are excluded from above table.

2 Fair values of transactions are calculated by the discounted value of future cash flows

3 Currency Swap Transactions which adopt accrual accounting in accordance with "Tentative Auditing Treatment for the continuing adoption of 'New Foreign Accounting Standards' in Banking Industries" (JICPA April 10, 2000) or "Tentative Accounting and Auditing Treatment relating to Adoption of 'Accounting for Foreign Currency Transaction' for Banks" (JICPA Industry Audit Committee Report No. 20), are excluded from the above table.

Currency Swap transactions which are accounted by the accrual method are as follows:

(in millions of Yen)

Type of Transactions		September 30, 2000			September 30, 2001		
		Contract Amount	Fair Value	Revaluation Gain (Loss)	Contract Amount	Fair Value	Revaluation Gain (Loss)
Currency Swaps		1,761,199	(1,776)	3,848	1,013,760	(236)	(12,475)

Similarly, the following currency related derivatives transactions (Forwards, options, etc.) are excluded from the above table.

*Transactions which are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

*Transactions which are specified for certain financial assets and liabilities denominated in foreign currencies and reflected on the Consolidated Balance Sheet

*Transactions denominated in foreign currencies which are eliminated in consolidation

Currency related derivatives stated at fair value are as follows:

(in millions of Yen)

Type of Transactions		September 30, 2000			September 30, 2001		
		Contract Amount			Contract Amount		
Listed							
Futures	Sold	1,187			--		
	Bought	266			1,365		
Over the Counter							
Forwards	Sold	18,747,400			21,690,152		
	Bought	22,593,416			26,248,721		
Options	Sold	4,218,117			4,059,335		
	Bought	3,631,767			3,703,283		

(Derivatives)

(3) Stock-Related Transactions

(in millions of Yen)

Type of Transactions		September 30, 2000			September 30, 2001		
		Contract Amount	Fair Value	Revaluation Gain (Loss)	Contract Amount	Fair Value	Revaluation Gain (Loss)
Listed							
Index Futures	Sold	37,983	294	294	52,254	(126)	(126)
	Bought	9,218	(136)	(136)	5,630	2	2
Index Options	Sold	35,312	312	119	20,418	167	0
	Bought	53,839	247	(28)	9,541	188	(9)
Over the Counter							
Options	Sold	1,030	39	(12)	51,370	(1,314)	(1,551)
	Bought	4,137	476	252	18,217	164	26
Total				489			(1,657)

Notes 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of listed instruments are measured at the closing prices on the Tokyo Stock Exchange and others. Fair values of over-the-counter transactions are calculated by the discounted value of future cash flows or option pricing models.

(4) Bond-Related Transactions

(in millions of Yen)

Type of Transactions		September 30, 2000			September 30, 2001		
		Contract Amount	Fair Value	Revaluation Gain (Loss)	Contract Amount	Fair Value	Revaluation Gain (Loss)
Listed							
Index Futures	Sold	699,450	2,789	2,789	1,006,860	(2,159)	(2,159)
	Bought	983,939	(11,067)	(11,067)	874,806	(718)	(718)
Futures Options	Sold	964,500	199	261	1,800,458	504	(41)
	Bought	861,354	598	194	1,561,373	1,312	176
Over the Counter							
Options	Sold	210,014	35	363	121,409	41	3
	Bought	76,108	401	96	171,307	1,363	1,138
Total				(7,362)			(1,600)

Notes 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of listed instruments are measured at the closing prices on the Tokyo Stock Exchange and others. Fair values of over-the-counter transactions are calculated by the discounted value of future cash flows or option pricing models.

(Derivatives)

(5) Commodity-Related Transactions

(in millions of Yen)

Type of Transactions		September 30, 2000			September 30, 2001		
		Contract Amount	Fair Value	Revaluation Gain (Loss)	Contract Amount	Fair Value	Revaluation Gain (Loss)
Listed							
Futures	Sold	--	--	--	--	--	--
	Bought	--	--	--	--	--	--
Over the Counter							
Forwards	Sold	--	--	--	--	--	--
	Bought	--	--	--	--	--	--
Swaps		--	--	--	--	--	--
Options	Sold	4,247	278	(73)	40,418	4,671	(1,699)
	Bought	4,247	278	112	40,418	4,671	1,991
Total				39			291

Note 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of above transactions are calculated depending on the factors of the contracts such as prices, terms and others.

3 Underlying commodities are Oil and Copper.

(6) Credit Derivatives Transactions

(in millions of Yen)

Type of Transactions		September 30, 2000			September 30, 2001		
		Contract Amount	Fair Value	Revaluation Gain (Loss)	Contract Amount	Fair Value	Revaluation Gain (Loss)
Over the Counter							
Credit Derivatives	Sold	40,428	19	(4)	67,230	(158)	(158)
	Bought	485,754	14	16	184,896	332	332
Total				12			174

Note 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of above transactions are calculated depending on the factors of the contracts such as prices, terms and others.

3 "Sold" indicates assumption of credit risk, "Bought" indicates transfer of credit risk.

(7) Weather Derivatives Transactions

(in millions of Yen)

Type of Transactions		September 30, 2000			September 30, 2001		
		Contract Amount	Fair Value	Revaluation Gain (Loss)	Contract Amount	Fair Value	Revaluation Gain (Loss)
Over the Counter							
Weather Derivatives (Options)	Sold	135	5	17	1,325	22	72
	Bought	135	2	(7)	1,325	20	(11)
Total				9			61

Note 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

2 Fair values of above transactions are calculated depending on the factors of the contracts such as prices, terms and others.

3 Transactions are related to precipitation and others.

(Derivatives)

(1) Interest Rate Related Transactions

(in millions of Yen)

Type of Transactions		March 31, 2001			
		Contract Amount		Market Value	Revaluation Gain (Loss)
			Maturity over One Year		
Listed					
Futures	Sold	31,653,308	10,386,242	(385,162)	(385,162)
	Bought	35,499,788	12,938,286	387,515	387,515
Options	Sold	8,224,799	421,994	7,307	(3,255)
	Bought	6,486,581	578,949	10,165	5,682
Over the Counter					
FRAs	Sold	27,079,298	6,220,724	29,800	29,800
	Bought	22,619,539	5,657,425	(28,396)	(28,396)
Swaps	Fix receive/Flt Pay	259,626,266	145,525,033	6,021,782	6,021,782
	Flt receive/Fix Pay	262,599,202	145,215,353	(6,164,663)	(6,164,663)
	Flt receive/Flt Pay	10,375,720	5,251,600	1,633	1,633
	Fix receive/Fix Pay	2,626,411	1,995,516	3,125	3,125
Options	Sold	8,824,099	5,742,276	11,403	(9,753)
	Bought	7,087,622	4,739,979	63,914	45,046
Others	Sold	--	--	--	--
	Bought	--	--	--	--
Total					(96,645)

Notes 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of listed instruments are measured at the closing prices on the Tokyo International Financial Futures Exchange and others. Fair values of over-the-counter transactions are calculated by the discounted value of future cash flows or option pricing models.

(2) Currency-Related Transactions

(in millions of Yen)

Type of Transactions		March 31, 2001			
		Contract Value		Market Value	Unrealized Gain (Loss)
			Maturity over One Year		
Over the Counter					
Currency Swaps		17,372,314	12,285,917	225,082	101,465

Notes 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items and the following transactions described in Note 3 are excluded from above table.

2 Fair values of transactions are calculated by the discounted value of future cash flows

3 Currency Swap Transactions which adopt accrual accounting in accordance with "Tentative Auditing Treatment for the continuing adoption of 'New Foreign Accounting Standards' in Banking Industries"(JICPA April 10, 2000), are excluded from the above table.

Currency Swap transactions which are accounted by the accrual method are as follows:

(in millions of Yen)

Type of Transactions	March 31, 2001		
	Contract Amount	Fair Value	Revaluation Gain (Loss)
Currency Swaps	1,576,084	10,348	(5,114)

Similarly, the following currency related derivatives transactions (Forwards, options, etc.) are excluded from the above table.

*Transactions which are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

*Transactions which are specified for certain financial assets and liabilities denominated in foreign currencies and reflected on the Consolidated Balance Sheet.

*Transactions denominated in foreign currencies which are eliminated in consolidation

Currency related derivatives stated at fair value are as follows:

(in millions of Yen)

Type of Transactions		March 31, 2001	
		Contract Amount	
Listed			
Futures	Sold	1,469	
	Bought	209	
Over the Counter			
Forwards	Sold	24,321,306	
	Bought	28,970,975	
Options	Sold	4,608,183	
	Bought	4,571,896	

(Derivatives)

(3) Stock-Related Transactions

(in millions of Yen)

Type of Transactions		March 31, 2001			
		Contract Amount		Market Value	Revaluation Gain (Loss)
			Maturity over One Year		
Listed					
Index Futures	Sold	69,338	--	1,002	1,002
	Bought	15,981	--	(224)	(224)
Index Options	Sold	35,494	--	128	(12)
	Bought	12,046	--	293	35
Over the Counter					
Options	Sold	6,182	1,300	372	(102)
	Bought	15,555	4,673	986	717
Total					1,415

Notes 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of listed instruments are measured at the closing prices on the Tokyo Stock Exchange and others. Fair values of over-the-counter transactions are calculated by the discounted value of future cash flows or option pricing models.

(4) Bond-Related Transactions

(in millions of Yen)

Type of Transactions		March 31, 2001			
		Contract Amount		Market Value	Revaluation Gain (Loss)
			Maturity over One Year		
Listed					
Index Futures	Sold	621,019	--	(876)	(876)
	Bought	441,976	--	944	944
Futures Options	Sold	503,069	--	204	402
	Bought	440,881	--	898	415
Over the Counter					
Options	Sold	86,079	--	217	(18)
	Bought	89,530	3,315	702	590
Total					1,457

Notes 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of listed instruments are measured at the closing prices on the Tokyo Stock Exchange and others. Fair values of over-the-counter transactions are calculated by the discounted value of future cash flows or option pricing models.

(Derivatives)

(5) Commodity-Related Transactions

(in millions of Yen)

Type of Transactions		March 31, 2001			
		Contract Amount		Market Value	Revaluation Gain (Loss)
			Maturity over One Year		
Listed					
Futures	Sold	--	--	--	--
	Bought	--	--	--	--
Over the Counter					
Forwards	Sold	--	--	--	--
	Bought	--	--	--	--
Swaps		--	--	--	--
Options	Sold	5,031	496	330	101
	Bought	5,031	496	330	(82)
Total					18

Note 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of above transactions are calculated depending on the factors of the contracts such as prices, terms and others.

3 Underlying commodities are Oil and Copper.

(6) Credit Derivatives Transactions

(in millions of Yen)

Type of Transactions		March 31, 2001			
		Contract Amount		Market Value	Revaluation Gain (Loss)
			Maturity over One Year		
Over the Counter					
Credit Derivatives	Sold	64,101	60,021	(504)	(528)
	Bought	124,363	113,189	1,016	1,019
Total					490

Note 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

Derivatives transactions being designated as hedging items are excluded from the above table.

2 Fair values of above transactions are calculated depending on the factors of the contracts such as prices, terms and others.

3 "Sold" indicates assumption of credit risk, "Bought" indicates transfer of credit risk.

(7) Weather Derivatives Transactions

(in millions of Yen)

Type of Transactions		March 31, 2001			
		Contract Amount		Market Value	Revaluation Gain (Loss)
			Maturity over One Year		
Over the Counter					
Weather Derivatives (Options)	Sold	595	--	38	33
	Bought	595	--	31	(7)
Total					26

Note 1 The above transactions are valued by the mark-to-market method and revaluation gains/losses are recorded in the Consolidated Statement of Operations.

2 Fair values of above transactions are calculated depending on the factors of the contracts such as prices, terms and others.

3 Transactions are related to precipitation and others.