Derivatives

(1) Interest Rate Related Transactions

(in millions of Yen)

Type of Transactions			September 30,2000 Contract Value	September 30,2000 Market Value	September 30,2000 Unrealized Gain(Loss)
Listed					
	Futures	Sold	36,921,465	(14,728)	(14,728)
		Bought	41,978,171	57,443	57,443
	Option	Sold	7,114,105	2,644	576
		Bought	5,204,833	4,709	1,051
Over the Counter					
	FRA	Sold	22,235,383	5,232	5,232
		Bought	19,639,400	(5,250)	(5,250)
	Swap		541,128,766	(57,990)	(57,990)
	Option	Sold	11,192,775	(37,173)	(46,319)
		Bought	7,697,367	62,774	42,845
Total					(17,140)

Note: The above transactions are mark to market and unrealized gains/losses are recorded on the Consolidated Statement of Income.

Derivatives transactions being accounted for hedge method are excluded from the above table.

(2) Currency-Related Transactions

(in millions of Yen)

Type of Transactions		September 30,2000 Contract Value	September 30,2000 Market Value	September 30,2000 Unrealized Gain(Loss)
Over the Counter				
	Currency Swaps	20,715,317	53,170	(3,952)

Note 1 The above transactions are mark to market and unrealized gains/losses are recorded on the Consolidated Statement of Income.

Derivatives transactions being accounted for hedge method and the following transactions described on note 2 are excluded from above table.

2 Currency swap transactions which are accrued in accordance with "Tentative Auditing Treatment for the continuing adoption of 'New Foreign Exchange Accouting Standards' in banking industries" issued by JICPA dated April 10, 2000 are excluded from above tables.

Currency Swap transactions which are accounted for accrual method are as follows:

(in millions of Yen)

Type of Transactions	September 30,2000 Contract Value	September 30,2000 Market Value	September 30,2000 Unrealized Gain(Loss)
Currency Swap	1,761,199	(1,776)	3,848

From the same point of view, of all currency forwards, currency options and other transactions, the followings are excluded from the above table:

* Transactions which are mark to market and recorded on the Statement of Income
* Transactions which are for financial assets and liabilities denominated in foreign currencies and recognized on Consolidated Balance Sheets
* Transactions denomited in foreign currencies which are eliminated in consolidation

Currency related derivatives which are mark to market are as follows:

(in millions of Yen)

Type of Transactions			September 30,2000 Contract Value
Listed			
	Futures	Sold	1,187
		Bought	266
	Options	Sold	-
		Bought	-
Over the Counter			
	Forwards	Sold	18,747,400
		Bought	22,593,416
	Options	Sold	4,218,117
		Bought	3,631,767
	Others	Sold	-
		Bought	-

(3) Stock-Related Transactions

(in millions of Yen)

Type of Transactions			September 30, 2000 Contract Value	Market Value	Unrealized Gain(Loss)
Listed					
	Index Futures	Sold	37,983	294	294
		Bought	9,218	(136)	(136)
	Index Options	Sold	35,312	312	119
		Bought	53,839	247	(28)
Over the Counter					
	Options	Sold	1,030	39	(12)
		Bought	4,137	476	252
	Index Swaps		-	-	-
	Others	Sold	-	-	-
		Bought	-	-	-
Total					489

Note: The above transactions are mark to market and unrealized gains/losses are recorded on the Consolidated Statement of Income.

Derivatives transactions being accounted for hedge method are excluded from the above table.

(4) Bond-Related Transactions

(in millions of Yen)

Type of Transactions			September 30, 2000 Contract Value	Market Value	Unrealized Gain(Loss)
Listed					
	Index Futures	Sold	699,450	2,789	2,789
		Bought	983,939	(11,067)	(11,067)
	Futures Options	Sold	964,500	199	261
		Bought	861,354	598	194
Over the Counter					
	Options	Sold	210,014	35	363
		Bought	76,108	401	96
	Others	Sold	-	-	-
		Bought	-	-	-
Total					(7,362)

Note: The above transactions are mark to market and unrealized gains/losses are recorded on the Consolidated Statement of Income.

Derivatives transactions being accounted for hedge method are excluded from the above table.

(5) Commodity-Related Transactions

(in millions of Yen)

Type of Transactions			September 30, 2000		
			Contract Value	Market Value	Unrealized Gain(Loss)
Listed					
	Futures	Sold	-	-	-
		Bought	-	-	-
	Swaps	Sold	-	-	-
		Bought	-	-	-
Over the Counter					
	Forward	Sold	-	-	-
		Bought	-	-	-
	Swaps		-	-	-
	Options	Sold	4,247	278	(73)
		Bought	4,247	278	112
	Others	Sold	-	-	-
		Bought	-	-	-
Total					39

Note: The above transactions are mark to market and unrealized gains/losses are recorded on the Consolidated Statement of Income.

Derivatives transactions being accounted for the macrohedge method are excluded from the above table.

(6)Credit Derivatives Transactions

(in millions of Yen)

Type of Transactions			September, 2000		
			Contract Value	Market Value	Unrealized Gain(Loss)
Over the Counter					
	Credit Default Swaps	Sold	34,493	15	0
		Bought	484,696	10	12
	Credit Default Options	Sold	5,934	4	(4)
		Bought	1,057	4	4
	Others	Sold	-	-	-
		Bought	-	-	-
Total					12

Note: The above transactions are mark to market and unrealized gains/losses are recorded on the Consolidated Statement of Income.

Derivatives transactions being accounted for hedge method are excluded from the above table.

(7)Weather Derivatives Transactions

(in millions of Yen)

Type of Transactions			As of September, 2000		
			Contract Value	Market Value	Unrealized Gain(Loss)
Over the Counter					
	Weather Derivatives (Swaps)		-	-	-
	Weather Derivatives (Options)	Sold	135	5	17
		Bought	135	2	(7)
	Others	Sold	-	-	-
		Bought	-	-	-
Total					9

Note: The above transactions are mark to market and unrealized gains/losses are recorded on the Consolidated Statement of Income.

Derivatives transactions being accounted for hedge method are excluded from the above table.