

## Exposure of Securitized Products (Sumitomo Mitsui Financial Group (Consolidated))

The figures contained in this section have been compiled on a managerial accounting basis.

### 1. Securitized Products

(Billions of yen)

	March 31, 2013						March 31, 2012		
	Balances (after provisions and write-offs)	Change from Mar. 31, 2012	Overseas	Change from Mar. 31, 2012	Net unrealized gains/losses (after write-offs)	Change from Mar. 31, 2012	Balances (after provisions and write-offs)	Overseas	Net unrealized gains/losses (after write-offs)
Cards	¥ 97.8	¥48.3	¥ 97.8	¥48.3	¥0.4	¥0.1	¥49.4	¥49.4	¥0.2
CLO	0.5	(0.2)	0.5	(0.2)	2.1	0.6	0.7	0.7	1.5
CMBS	8.5	(10.9)	8.5	1.1	0.5	(0.1)	19.4	7.4	0.6
RMBS, etc.	0.1	0.0	0.1	(0.0)	0.2	0.1	0.1	0.1	0.1
<b>Total</b>	<b>¥106.9</b>	<b>¥37.3</b>	<b>¥106.9</b>	<b>¥49.3</b>	<b>¥3.2</b>	<b>¥0.8</b>	<b>¥69.6</b>	<b>¥57.6</b>	<b>¥2.4</b>

Notes: 1. There is no amount of ABCP.

2. Excludes RMBS issued by GSE and Japan Housing Finance Agency, and SMBC's exposure to subordinated beneficiaries owned through the securitization of SMBC's loan receivables.

### 2. Transactions with Monoline Insurance Companies (Credit Derivatives)

(Billions of yen)

	March 31, 2013				March 31, 2012	
	Net exposure	Change from Mar. 31, 2012	Amount of reference assets	Change from Mar. 31, 2012	Net exposure	Amount of reference assets
Exposure to CDS transactions with monoline insurance companies	¥1.0	¥(2.0)	¥185.9	¥(50.2)	¥3.0	¥236.1

### 3. Leveraged Loans

(Billions of yen)

	March 31, 2013				March 31, 2012	
	Loans	Change from Mar. 31, 2012	Undrawn commitments	Change from Mar. 31, 2012	Loans	Undrawn commitments
Europe	¥109.4	¥(41.8)	¥ 16.6	¥ (4.0)	¥151.2	¥20.7
Japan	180.8	49.8	36.2	14.0	131.0	22.3
United States	73.8	(1.8)	76.5	25.4	75.6	51.1
Asia (excluding Japan)	59.8	(2.2)	5.6	(0.1)	62.0	5.7
<b>Total</b>	<b>¥423.8</b>	<b>¥ 4.0</b>	<b>¥135.0</b>	<b>¥35.3</b>	<b>¥419.8</b>	<b>¥99.8</b>

### 4. Asset Backed Commercial Paper (ABCP) Programs as Sponsor

We sponsor issuance of ABCP, whose reference assets are such as clients' receivables, in order to fulfill clients'

financing needs. Most of the reference assets are high-grade claims of corporate clients.

(Billions of yen)

	March 31, 2013				March 31, 2012	
	Notional amount	Change from Mar. 31, 2012	Overseas	Change from Mar. 31, 2012	Notional amount	Overseas
Reference assets related to ABCP programs as sponsor	¥562.8	¥(37.0)	¥308.9	¥78.0	¥599.9	¥230.9

Reference: In addition, we provide liquidity supports for ABCP programs which are sponsored by other banks. Total notional amount of reference assets of such programs are approximately ¥52.6 billion.

### 5. Others

We have no securities issued by structured investment vehicles.