

(Table 19) Derivatives and Foreign Forward Contracts

[Sumitomo Mitsui Financial Group (Consolidated)]

(Billions of Yen)

	Contract amount or nominal principal amount		Credit risk equivalent amount	
	Mar. 31, '03	Sep. 30, '03	Mar. 31, '03	Sep. 30, '03
Financial futures contracts	203,563.1	230,931.3	-	-
Interest rate swap	225,782.9	248,169.8	4,004.7	3,819.5
Currency swap	12,914.9	14,381.9	871.9	1,093.1
Foreign exchange forward contracts	38,376.9	32,317.4	950.6	1,031.3
Interest rate options (buy)	4,300.9	4,784.0	63.6	79.7
Currency options (buy)	3,214.5	3,262.2	105.8	161.2
Other derivative instruments	24,482.6	29,264.1	49.5	54.6
Effect of Master Netting agreements	-	-	(2,882.5)	(3,462.2)
Total	512,635.8	563,110.7	3,163.6	2,777.1

(Note) Figures given above were computed according to capital adequacy guidelines set by the BIS.

Followings were also added.

- Listed transactions
- Options (sell)
- Transactions for which the original contract has a maturity of 14 days or less