(Table 19) Derivatives and Foreign Forward Contracts

[Sumitomo Mitsui Financial Group (Consolidated)]

(Billions of Yen)

| | Contract amount or notional amount | | Credit risk equivalent amount | |
|---|---|---|---|---|
| | Mar. 31, '03 | Mar. 31, '04 | Mar. 31, '03 | Mar. 31, '04 |
| Financial futures contracts | 203,563.1 | 201,054.5 | - | - |
| Interest rate swaps | 225,782.9 | 260,592.2 | 4,004.7 | 3,534.3 |
| Currency swaps | 12,914.9 | 15,400.0 | 871.9 | 1,178.7 |
| Foreign exchange forward contracts | 38,376.9 | 32,436.8 | 950.6 | 889.3 |
| Interest rate options (buy) | 4,300.9 | 7,373.2 | 63.6 | 93.5 |
| Currency options (buy) | 3,214.5 | 2,823.9 | 105.8 | 172.0 |
| Other derivative instruments | 24,482.6 | 29,510.8 | 49.5 | 57.6 |
| Effect of Master Netting agreements | - | - | (2,882.5) | (2,942.4) |
| Total | 512,635.8 | 549,191.4 | 3,163.6 | 2,983.1 |

(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 contracts have maturity of 14 days or less