

Leverage Ratio Information (Consolidated)

Sumitomo Mitsui Financial Group, Inc. and Subsidiaries

■ Composition of Leverage Ratio

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Items	As of March 31, 2019	As of March 31, 2018
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	179,349,049	177,220,554
1a	1	Total assets reported in the consolidated balance sheet	203,659,146	199,049,128
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	—	—
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	—	—
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	24,310,096	21,828,574
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	999,843	1,135,509
3		Total on-balance sheet exposures (a)	178,349,206	176,085,044
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)		
		Replacement cost associated with derivatives transactions, etc.	2,702,937	2,170,604
5		Add-on amount for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)		
		Add-on amount associated with derivatives transactions, etc.	4,302,269	3,809,594
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	622,875	244,794
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework		
		The amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	—
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	97,391	244,794
8		The amount of client-cleared trade exposures for which a bank or bank holding company acting as clearing member is not obliged to make any indemnification (-)		
9		Adjusted effective notional amount of written credit derivatives	591,253	549,981
10		The amount of deductions from effective notional amount of written credit derivatives (-)	541,447	509,474
11	4	Total exposures related to derivative transactions (b)	7,580,496	6,020,706
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	10,526,838	9,165,592
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	731,057	144,762
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	11,257,895	9,310,354
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	61,366,247	60,490,251
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	39,015,093	40,188,216
19	6	Total exposures related to off-balance sheet transactions (d)	22,351,153	20,302,034
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	10,727,228	10,610,229
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	219,538,751	211,718,140
22		Leverage ratio on a consolidated basis ((e)/(f))	4.88%	5.01%