

Indicators for assessing Global Systemically Important Banks (G-SIBs)

Sumitomo Mitsui Financial Group, Inc. and Subsidiaries

■ Indicators for assessing Global Systemically Important Banks (G-SIBs)

(Millions of yen)

GSIB1: G-SIB indicators			
Basel III Template No.			As of March 31, 2025
1	Cross-jurisdictional activity	Cross-jurisdictional claims	102,151,747
2		Cross-jurisdictional liabilities	77,084,109
3	Size	Total exposures	328,491,252
4	Mutual relevance	Intra-financial system assets	60,454,887
5		Intra-financial system liabilities	24,294,110
6		Securities outstanding	48,683,938
7	Substitutability/ financial institution infrastructure	Assets under custody	20,406,405
8		Annual total amount of payments settled through settlement systems	6,109,605,459
9		Annual total amount of underwritten transactions in debt and equity markets	13,577,672
10a		Trading volume fixed income	100,085,055
10b		Trading volume equities and other securities	98,547,985
11	Complexity	Total amount of notional amount of OTC derivatives and long settlement transactions with other financial institutions	1,786,566,652
12		Level 3 assets	431,368
13		Held-for-trading (HFT) securities and available-for-sale (AFS) securities, excluding HFT and AFS securities that meet the definition of Level 1 assets and Level 2 assets with haircuts	16,387,884

(Millions of yen)

GSIB1: G-SIB indicators			
Basel III Template No.			As of March 31, 2024
1	Cross-jurisdictional activity	Cross-jurisdictional claims	100,058,511
2		Cross-jurisdictional liabilities	74,639,376
3	Size	Total exposures	316,522,252
4	Mutual relevance	Intra-financial system assets	55,073,343
5		Intra-financial system liabilities	24,377,143
6		Securities outstanding	43,000,776
7	Substitutability/ financial institution infrastructure	Assets under custody	19,668,879
8		Annual total amount of payments settled through settlement systems	5,433,594,969
9		Annual total amount of underwritten transactions in debt and equity markets	10,018,848
10a		Trading volume fixed income	89,370,953
10b		Trading volume equities and other securities	83,080,646
11	Complexity	Total amount of notional amount of OTC derivatives and long settlement transactions with other financial institutions	1,661,132,343
12		Level 3 assets	452,714
13		Held-for-trading (HFT) securities and available-for-sale (AFS) securities, excluding HFT and AFS securities that meet the definition of Level 1 assets and Level 2 assets with haircuts	16,384,385

■ Composition of Leverage Ratio

(In million yen)

Basel III Template No.	Items	As of March 31, 2025	As of March 31, 2024
1	Total assets reported in the consolidated balance sheet	306,282,015	295,236,701
2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	—	—
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference	—	—
4	Adjustments for exemption of central bank reserves (-)	60,817,997	61,284,825
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure (-)		
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	1,112,074	1,076,148
7	Adjustments for eligible cash pooling transactions	—	—
8	Adjustments for total exposures related to derivatives transactions, etc.	1,857,702	749,438
8a	Total exposures related to derivatives transactions, etc.	12,359,418	11,991,542
8b	The amount of deductions from the exposures above (line 8a) (-)	10,501,716	11,242,104
9	Adjustment for total exposures related to repo transactions, etc.	967,582	637,513
9a	Total exposures related to repo transactions, etc.	22,973,164	15,962,743
9b	The amount of deductions from the exposures above (line 9a) (-)	22,005,581	15,325,230
10	Adjustments for total off-balance sheet exposures	34,116,479	34,416,562
11	The amount of adjustments associated with Tier 1 capital (specific and general provisions) (-)	7,093	—
12	Other adjustments	(19,084,598)	(18,317,462)
12a	The amount of adjustments associated with Tier 1 capital (excluding specific and general provisions) (-)	3,239,996	2,723,350
12b	The amount of customers' liabilities for acceptances and guarantees (-)	15,139,799	14,869,558
12c	The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	—
12d	The amount of receivables arising from providing cash variation margin (-)	704,803	724,554
12e	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (excluding those included in the total assets reported in the consolidated balance sheet)	—	—
13	Total exposures	264,426,165	252,514,076

(In million yen, %)

Basel III Template No.	Items	As of March 31, 2025	As of March 31, 2024
On-balance sheet exposures (1)			
1	On-balance sheet exposures before deducting adjustments	198,928,995	193,591,132
2	The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	—
3	The amount of receivables arising from providing cash variation margin (—)	704,803	724,554
4	Adjustment for securities received under repo transactions that are recognised as assets (—)	—	—
5	The amount of adjustments associated with Tier 1 capital (specific and general provisions) (—)	7,093	—
6	The amount of adjustments associated with Tier 1 capital (excluding specific and general provisions) (—)	3,239,996	2,723,350
7	Total on-balance sheet exposures (a)	194,977,102	190,143,228
Exposures related to derivatives transactions, etc. (2)			
8	Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	4,209,455	5,306,692
9	Add-on amounts for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	7,935,495	6,417,609
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (—)	—	—
11	Adjusted effective notional amount of written credit derivatives	1,374,854	1,445,342
12	The amount of deductions from effective notional amount of written credit derivatives (—)	1,160,385	1,178,102
13	Total exposures related to derivatives transactions, etc. (b)	12,359,418	11,991,542
Exposures related to repo transactions, etc. (3)			
14	The amount of assets related to repo transactions, etc.	22,005,581	15,325,230
15	The amount of deductions from the assets above (line 14) (—)	—	—
16	The exposures for counterparty credit risk for repo transactions, etc.	967,582	637,513
17	The exposures for agent repo transaction	—	—
18	Total exposures related to repo transactions, etc. (c)	22,973,164	15,962,743
Exposures related to off-balance sheet transactions (4)			
19	Notional amount of off-balance sheet items	94,170,772	92,108,666
20	The amount of adjustments for conversion to off-balance sheet exposures (—)	60,054,292	57,692,103
22	Total off-balance sheet exposures (d)	34,116,479	34,416,562
Leverage ratio on a consolidated basis (5)			
23	The amount of capital (Tier 1 capital) (e)	13,258,816	13,311,550
24	Total exposures ((a)+(b)+(c)+(d)) (f)	264,426,165	252,514,076
25	Leverage ratio on a consolidated basis ((e)/(f))	5.01%	5.27%
26	Minimum leverage ratio requirement	3.15%	3.00%
27	Applicable leverage buffer requirement	0.55%	0.50%
Leverage ratio on a consolidated basis (including due from Bank of Japan) (6)			
	Total exposures (f)	264,426,165	252,514,076
	The amount of due from Bank of Japan	60,817,997	61,284,825
	Total exposures (including due from Bank of Japan) (f')	325,244,163	313,798,901
	Leverage ratio on a consolidated basis (including due from Bank of Japan) ((e)/(f'))	4.07%	4.24%
Disclosure of mean values (7)			
28	Mean value of assets related to repo transactions, etc. (after the deductions) ((g)+(h))	17,587,215	12,891,568
	Mean value of assets related to repo transactions, etc. (g)	17,587,215	12,891,568
	Mean value of deductions from the assets above (—) (h)	—	—
29	Quarter-end value of assets related to repo transactions, etc. (after the deductions) ((i)+(j))	22,005,581	15,325,230
14	Quarter-end value of assets related to repo transactions, etc. (i)	22,005,581	15,325,230
15	Quarter-end value of deductions from the assets above (line 14) (—) (j)	—	—
30	Total exposures (including mean value above (line 28), but excluding due from Bank of Japan) (k)	260,007,799	250,080,415
30a	Total exposures (including mean value above (line 28) and due from Bank of Japan) (l)	320,825,797	311,365,240
31	Leverage ratio on a consolidated basis (including mean value above (line 28), but excluding due from Bank of Japan) ((e)/(k))	5.09%	5.32%
31a	Leverage ratio on a consolidated basis (including mean value above (line 28) and due from Bank of Japan) ((e)/(l))	4.13%	4.27%