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, 2026
1	Cross-jurisdictional activity	Cross-jurisdictional claims	117,420,906
2		Cross-jurisdictional liabilities	86,630,741
3	Size	Total exposures	351,869,314
4	Mutual relevance	Intra-financial system assets	55,943,620
5		Intra-financial system liabilities	25,158,431
6		Securities outstanding	54,350,641
7	Substitutability/ financial institution infrastructure	Assets under custody	24,345,415
8		Annual total amount of payments settled through settlement systems	5,881,666,059
9		Annual total amount of underwritten transactions in debt and equity markets	14,240,026
10a		Trading volume fixed income	90,304,786
10b		Trading volume equities and other securities	135,224,227
11	Complexity	Total amount of notional amount of OTC derivatives and long settlement transactions with other financial institutions	2,140,290,772
12		Level 3 assets	433,480
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	17,909,284

(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

Composition of Leverage Ratio

(In million yen)

Basel Ⅲ Template No.		Items	As of March 31, 2026	As of March 31, 2025
1		Total assets reported in the consolidated balance sheet	328,511,145	306,282,015
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 (–)	55,730,857	60,817,997
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	1,970,127	1,112,074
7		Adjustments for eligible cash pooling transactions	2,037	—
8		Adjustments for total exposures related to derivatives transactions, etc.	133,426	1,857,702
	8a	Total exposures related to derivatives transactions, etc.	15,927,133	12,359,418
	8b	The amount of deductions from the exposures above (line 8a) (–)	15,793,707	10,501,716
9		Adjustment for total exposures related to repo transactions, etc.	870,260	967,582
	9a	Total exposures related to repo transactions, etc.	27,217,004	22,973,164
	9b	The amount of deductions from the exposures above (line 9a) (–)	26,346,744	22,005,581
10		Adjustments for total off-balance sheet exposures	38,266,864	34,116,479
11		The amount of adjustments associated with Tier 1 capital (specific and general provisions) (–)	56,802	7,093
12		Other adjustments	(21,219,710)	(19,084,598)
	12a	The amount of adjustments associated with Tier 1 capital (excluding specific and general provisions) (–)	3,335,163	3,239,996
	12b	The amount of customers' liabilities for acceptances and guarantees (–)	17,033,172	15,139,799
	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 (–)	851,374	704,803
	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	292,746,491	264,426,165

(In million yen, %)

Basel Ⅲ Template No.	Items		As of March 31, 2026	As of March 31, 2025
On-balance sheet exposures (1)				
1	On-balance sheet exposures before deducting adjustments		215,578,828	198,928,995
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 (–)		851,374	704,803
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) (–)		56,802	7,093
6	The amount of adjustments associated with Tier 1 capital (excluding specific and general provisions) (–)		3,335,163	3,239,996
7	Total on-balance sheet exposures	(a)	211,335,488	194,977,102
Exposures related to derivatives transactions, etc. (2)				
8	Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)		5,735,558	4,209,455
9	Add-on amounts for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)		9,886,982	7,935,495
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (–)		—	—
11	Adjusted effective notional amount of written credit derivatives		1,658,671	1,374,854
12	The amount of deductions from effective notional amount of written credit derivatives (–)		1,354,078	1,160,385
13	Total exposures related to derivatives transactions, etc.	(b)	15,927,133	12,359,418
Exposures related to repo transactions, etc. (3)				
14	The amount of assets related to repo transactions, etc.		26,346,744	22,005,581
15	The amount of deductions from the assets above (line 14) (–)		—	—
16	The exposures for counterparty credit risk for repo transactions, etc.		870,260	967,582
17	The exposures for agent repo transaction			
18	Total exposures related to repo transactions, etc.	(c)	27,217,004	22,973,164
Exposures related to off-balance sheet transactions (4)				
19	Notional amount of off-balance sheet items		99,954,122	94,170,772
20	The amount of adjustments for conversion to off-balance sheet exposures (–)		61,687,258	60,054,292
22	Total off-balance sheet exposures	(d)	38,266,864	34,116,479
Leverage ratio on a consolidated basis (5)				
23	The amount of capital (Tier 1 capital)	(e)	14,655,855	13,258,816
24	Total exposures ((a)+(b)+(c)+(d))	(f)	292,746,491	264,426,165
25	Leverage ratio on a consolidated basis ((e)/(f))		5.00%	5.01%
26	Minimum leverage ratio requirement		3.15%	3.15%
27	Applicable leverage buffer requirement		0.55%	0.55%
Leverage ratio on a consolidated basis (including due from Bank of Japan) (6)				
	Total exposures	(f)	292,746,491	264,426,165
	The amount of due from Bank of Japan		55,730,857	60,817,997
	Total exposures (including due from Bank of Japan)	(f’)	348,477,348	325,244,163
	Leverage ratio on a consolidated basis (including due from Bank of Japan) ((e)/(f’))		4.20%	4.07%
Disclosure of mean values (7)				
28	Mean value of assets related to repo transactions, etc. (after the deductions) ((g)+(h))		21,343,497	17,587,215
	Mean value of assets related to repo transactions, etc.	(g)	21,343,497	17,587,215
	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))		26,346,744	22,005,581
14	Quarter-end value of assets related to repo transactions, etc.	(i)	26,346,744	22,005,581
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)	287,743,244	260,007,799
30a	Total exposures (including mean value above (line 28) and due from Bank of Japan)	(l)	343,474,102	320,825,797
31	Leverage ratio on a consolidated basis (including mean value above (line 28), but excluding due from Bank of Japan) ((e)/(k))		5.09%	5.09%
31a	Leverage ratio on a consolidated basis (including mean value above (line 28) and due from Bank of Japan) ((e)/(l))		4.26%	4.13%