

Composition of Leverage Ratio

Sumitomo Mitsui Financial Group, Inc. and Subsidiaries

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of December 31, 2016	As of September 30, 2016	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	166,090,610	156,311,673	
	1a	1	Total assets reported in the consolidated balance sheet	192,306,072	179,972,782
	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) (-)	26,215,462	23,661,109
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	687,012	679,425	
3		Total on-balance sheet exposures (a)	165,403,598	155,632,247	
Exposures related to derivative transactions (2)					
4		Replacement cost associated with derivatives transactions, etc.	2,745,710	2,674,966	
5		Add-on amount associated with derivatives transactions, etc.	3,362,581	3,097,868	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,188,558	601,449	
6		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) (-)	1,188,558	601,449	
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	530,155	614,055	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	518,475	509,786	
11	4	Total exposures related to derivative transactions (b)	6,119,971	5,877,105	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	9,395,755	8,199,979	
13		The amount of deductions from the assets above (line 12) (-)	-	-	
14		The exposures for counterparty credit risk for repo transactions, etc.	279,159	167,702	
15		The exposures for agent repo transaction	/	/	
16	5	Total exposures related to repo transactions, etc. (c)	9,674,915	8,367,682	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	63,991,186	58,055,409	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	42,643,758	38,590,884	
19	6	Total exposures related to off-balance sheet transactions (d)	21,347,427	19,464,524	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	9,393,166	8,934,338	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	202,545,913	189,341,559	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.63%	4.71%	