

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 March 31, 2019	As of December 31, 2018	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	179,349,049	177,734,542	
	1a	1	Total assets reported in the consolidated balance sheet	203,659,146	202,000,264
	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	24,265,721
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	999,843	1,052,618	
3		Total on-balance sheet exposures (a)	178,349,206	176,681,924	
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	2,354,488	
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	4,311,170	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	622,875	182,101	
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	182,101	
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	639,789	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	541,447	589,370	
11	4	Total exposures related to derivative transactions (b)	7,580,496	6,716,078	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	10,526,838	10,749,880	
13		The amount of deductions from the assets above (line 12) (-)	-	-	
14		The exposures for counterparty credit risk for repo transactions, etc.	731,057	1,139,570	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	11,257,895	11,889,451	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	61,366,247	63,558,214	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	39,015,093	41,964,058	
19	6	Total exposures related to off-balance sheet transactions (d)	22,351,153	21,594,156	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	10,727,228	10,696,907	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	219,538,751	216,881,610	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.88%	4.93%	