

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)	Items	As of March 31, 2020	As of December 31, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	189,089,655	187,063,039
1a	1	Total assets reported in the consolidated balance sheet	219,863,518	212,439,441
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) (-)	30,773,863	25,376,402
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	878,104	1,001,720
3		Total on-balance sheet exposures (a)	188,211,550	186,061,319
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.	6,878,993	4,006,134
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.	4,556,886	4,584,574
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	923,702	759,642
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) (-)	151,482	129,081
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	900,439	755,190
10		The amount of deductions from effective notional amount of written credit derivatives (-)	744,710	685,612
11	4	Total exposures related to derivative transactions (b)	12,363,828	9,290,847
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	13,758,920	10,814,860
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	459,828	459,943
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	14,218,749	11,274,803
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	61,636,792	63,685,709
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	38,942,263	39,927,581
19	6	Total exposures related to off-balance sheet transactions (d)	22,694,529	23,758,128
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	10,249,936	11,003,737
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	237,488,658	230,385,098
22		Leverage ratio on a consolidated basis ((e)/(f))	4.31%	4.77%