

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 September 30, 2019	As of June 30, 2019	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	183,610,829	180,822,532	
	1a	1	Total assets reported in the consolidated balance sheet	209,446,667	204,572,522
	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) (-)	25,835,837	23,749,990
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	1,004,088	999,460	
3		Total on-balance sheet exposures (a)	182,606,741	179,823,072	
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.	4,105,624	3,228,219	
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.	4,612,880	4,538,130	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	685,538	623,937	
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) (-)	117,864	95,037	
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	720,139	641,081	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	643,977	437,457	
11	4	Total exposures related to derivative transactions (b)	9,362,341	8,498,874	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	11,248,513	9,542,689	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	348,172	215,950	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	11,596,685	9,758,640	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	61,770,065	63,049,386	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	38,989,971	39,874,673	
19	6	Total exposures related to off-balance sheet transactions (d)	22,780,093	23,174,713	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	10,641,169	10,781,957	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	226,345,862	221,255,300	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.70%	4.87%	