

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 December 31, 2019	As of September 30, 2019	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	187,063,039	183,610,829	
	1a	1	Total assets reported in the consolidated balance sheet	212,439,441	209,446,667
	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) (-)	25,376,402	25,835,837
2		7	The amount of adjustment items pertaining to Tier 1 capital (-)	1,001,720	1,004,088
3			Total on-balance sheet exposures (a)	186,061,319	182,606,741
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.	4,006,134	4,105,624	
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.	4,584,574	4,612,880	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	759,642	685,538	
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) (-)	129,081	117,864	
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	755,190	720,139	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	685,612	643,977	
11	4	Total exposures related to derivative transactions (b)	9,290,847	9,362,341	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	10,814,860	11,248,513	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	459,943	348,172	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	11,274,803	11,596,685	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	63,685,709	61,770,065	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	39,927,581	38,989,971	
19	6	Total exposures related to off-balance sheet transactions (d)	23,758,128	22,780,093	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	11,003,737	10,641,169	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	230,385,098	226,345,862	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.77%	4.70%	