

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, 2021	As of December 31, 2020	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	152,849,023	148,954,110	
	1a	1	Total assets reported in the consolidated balance sheet	180,700,101	174,415,791
	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) (-)	27,851,078	25,461,680
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	1,073,527	964,789	
3		Total on-balance sheet exposures (a)	151,775,496	147,989,320	
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.	2,652,012	2,776,172	
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.	4,033,004	3,536,481	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	833,230	805,918	
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) (-)	145,293	159,601	
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	1,153,370	1,010,441	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	970,631	909,309	
11	4	Total exposures related to derivative transactions (b)	7,555,693	7,060,101	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	11,392,567	9,394,030	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	1,008,468	324,400	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	12,401,035	9,718,430	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	69,657,013	70,137,495	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	43,218,454	43,865,427	
19	6	Total exposures related to off-balance sheet transactions (d)	26,438,558	26,272,068	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	11,199,300	10,996,973	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	198,170,783	191,039,921	
22		Leverage ratio on a consolidated basis ((e)/(f))	5.65%	5.75%	
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	198,170,783	191,039,921	
		The amount of deposits with the Bank of Japan	61,884,206	58,589,324	
		Total exposures (including deposits with the Bank of Japan) (f')	260,054,990	249,629,246	
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	4.30%	4.40%	