

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, 2021	As of June 30, 2021	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	156,606,998	154,493,021	
	1a	1	Total assets reported in the consolidated balance sheet	182,500,468	179,765,896
	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) (-)	25,893,469	25,272,875
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	1,189,429	1,175,815	
3		Total on-balance sheet exposures (a)	155,417,569	153,317,205	
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.	2,301,336	2,426,405	
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.	4,020,406	3,932,007	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	597,822	681,802	
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) (-)	69,323	190,483	
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	1,168,454	1,036,834	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	990,751	929,362	
11	4	Total exposures related to derivative transactions (b)	7,027,945	6,957,205	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	10,492,895	9,874,070	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	485,120	423,967	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	10,978,015	10,298,038	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	70,276,739	68,673,749	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	43,847,801	42,686,246	
19	6	Total exposures related to off-balance sheet transactions (d)	26,428,938	25,987,503	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	11,577,364	11,359,117	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	199,852,468	196,559,951	
22		Leverage ratio on a consolidated basis ((e)/(f))	5.79%	5.77%	
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	199,852,468	196,559,951	
		The amount of deposits with the Bank of Japan	58,841,363	60,354,110	
		Total exposures (including deposits with the Bank of Japan) (f')	258,693,832	256,914,062	
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	4.47%	4.42%	