

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, 2023	As of December 31, 2022	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	175,221,153	174,292,670	
	1a	1	Total assets reported in the consolidated balance sheet	210,008,235	209,879,349
	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) (-)	34,787,082	35,586,678
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	1,735,746	1,725,230	
3		Total on-balance sheet exposures (a)	173,485,406	172,567,440	
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.	4,790,390	5,320,724	
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.	5,435,663	6,324,058	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	981,452	985,877	
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) (-)	145,156	130,402	
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	1,330,211	1,152,318	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,168,020	1,084,518	
11	4	Total exposures related to derivative transactions (b)	11,224,540	12,568,058	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	11,362,558	10,183,310	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	453,886	597,616	
15		The exposures for agent repo transaction	/	/	
16	5	Total exposures related to repo transactions, etc. (c)	11,816,444	10,780,927	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	81,463,037	81,073,678	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	48,472,455	48,397,679	
19	6	Total exposures related to off-balance sheet transactions (d)	32,990,581	32,675,999	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	11,548,912	11,391,722	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	229,516,974	228,592,425	
22		Leverage ratio on a consolidated basis ((e)/(f))	5.03%	4.98%	
		Minimum leverage ratio requirement	3.00%	3.00%	
		Applicable leverage buffer requirement	0.50%	/	
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	229,516,974	228,592,425	
		The amount of deposits with the Bank of Japan	60,420,329	54,756,820	
		Total exposures (including deposits with the Bank of Japan) (f')	289,937,303	283,349,245	
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	3.98%	4.02%	