

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 June 30, 2022	As of March 31, 2022	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	176,949,785	166,341,091	
	1a	1	Total assets reported in the consolidated balance sheet	210,359,397	197,228,681
	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) (-)	33,409,612	30,887,589
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	1,534,197	1,526,382	
3		Total on-balance sheet exposures (a)	175,415,588	164,814,709	
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.	4,859,689	3,527,325	
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.	5,591,131	5,084,780	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,183,652	1,111,871	
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) (-)	280,329	457,683	
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	1,255,373	1,226,418	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,148,025	1,099,912	
11	4	Total exposures related to derivative transactions (b)	11,461,492	9,392,799	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	10,009,695	11,685,139	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	622,578	1,137,324	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	10,632,274	12,822,464	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	80,265,375	75,178,234	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	48,235,403	46,127,804	
19	6	Total exposures related to off-balance sheet transactions (d)	32,029,971	29,050,429	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	11,474,317	11,186,225	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	229,539,326	216,080,403	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.99%	5.17%	
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	229,539,326	216,080,403	
		The amount of deposits with the Bank of Japan	59,332,437	60,475,944	
		Total exposures (including deposits with the Bank of Japan) (f')	288,871,763	276,556,348	
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	3.97%	4.04%	