

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, 2022	As of September 30, 2022	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	174,292,670	179,083,941	
	1a	1	Total assets reported in the consolidated balance sheet	209,879,349	217,745,727
	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) (-)	35,586,678	38,661,786
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	1,725,230	1,690,116	
3		Total on-balance sheet exposures (a)	172,567,440	177,393,824	
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.	5,320,724	7,246,577	
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.	6,324,058	6,346,989	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	985,877	1,284,007	
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) (-)	130,402	326,368	
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	1,152,318	1,362,338	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,084,518	1,211,340	
11	4	Total exposures related to derivative transactions (b)	12,568,058	14,702,204	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	10,183,310	10,104,640	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	597,616	571,283	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	10,780,927	10,675,923	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	81,073,678	83,340,338	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	48,397,679	49,874,941	
19	6	Total exposures related to off-balance sheet transactions (d)	32,675,999	33,465,397	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	11,391,722	11,415,443	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	228,592,425	236,237,350	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.98%	4.83%	
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	228,592,425	236,237,350	
		The amount of deposits with the Bank of Japan	54,756,820	54,003,050	
		Total exposures (including deposits with the Bank of Japan) (f')	283,349,245	290,240,400	
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	4.02%	3.93%	