

Composition of Leverage Ratio on a Consolidated Basis

Sumitomo Mitsui Financial Group, Inc. and Subsidiaries

(In million yen)

Basel III Template No.	Items	As of March 31, 2024	As of December 31, 2023
1	Total assets reported in the consolidated balance sheet	295,236,701	
2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	—	
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference	—	
4	Adjustments for exemption of central bank reserves (-)	61,284,825	
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure (-)		
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	1,076,148	
7	Adjustments for eligible cash pooling transactions	—	
8	Adjustments for total exposures related to derivatives transactions, etc.	749,438	
8a	Total exposures related to derivatives transactions, etc.	11,991,542	
8b	The amount of deductions from the exposures above (line 8a) (-)	11,242,104	
9	Adjustment for total exposures related to repo transactions, etc.	637,513	
9a	Total exposures related to repo transactions, etc.	15,962,743	
9b	The amount of deductions from the exposures above (line 9a) (-)	15,325,230	
10	Adjustments for total off-balance sheet exposures	34,416,562	
11	The amount of adjustments associated with Tier 1 capital (specific and general provisions) (-)	—	
12	Other adjustments	△ 18,317,462	
12a	The amount of adjustments associated with Tier 1 capital (excluding specific and general provisions) (-)	2,723,350	
12b	The amount of customers' liabilities for acceptances and guarantees (-)	14,869,558	
12c	The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	
12d	The amount of receivables arising from providing cash variation margin (-)	724,554	
12e	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (excluding those included in the total assets reported in the consolidated balance sheet)	—	
13	Total exposures	252,514,076	

Basel III Template No.	Items	As of March 31, 2024	As of December 31, 2023
On-balance sheet exposures (1)			
1	On-balance sheet exposures before deducting adjustments	193,591,132	
2	The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	
3	The amount of receivables arising from providing cash variation margin (-)	724,554	
4	Adjustment for securities received under repo transactions that are recognised as assets (-)	—	
5	The amount of adjustments associated with Tier 1 capital (specific and general provisions) (-)	—	
6	The amount of adjustments associated with Tier 1 capital (excluding specific and general provisions) (-)	2,723,350	
7	Total on-balance sheet exposures (a)	190,143,228	
Exposures related to derivatives transactions, etc. (2)			
8	Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	5,306,692	
9	Add-on amounts for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	6,417,609	
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	—	
11	Adjusted effective notional amount of written credit derivatives	1,445,342	
12	The amount of deductions from effective notional amount of written credit derivatives (-)	1,178,102	
13	Total exposures related to derivatives transactions, etc. (b)	11,991,542	
Exposures related to repo transactions, etc. (3)			
14	The amount of assets related to repo transactions, etc.	15,325,230	
15	The amount of deductions from the assets above (line 14) (-)	—	
16	The exposures for counterparty credit risk for repo transactions, etc.	637,513	
17	The exposures for agent repo transaction		
18	Total exposures related to repo transactions, etc. (c)	15,962,743	
Exposures related to off-balance sheet transactions (4)			
19	Notional amount of off-balance sheet items	92,108,666	
20	The amount of adjustments for conversion to off-balance sheet exposures (-)	57,692,103	
22	Total off-balance sheet exposures (d)	34,416,562	
Leverage ratio on a consolidated basis (5)			
23	The amount of capital (Tier 1 capital) (e)	13,311,550	
24	Total exposures ((a)+(b)+(c)+(d)) (f)	252,514,076	
25	Leverage ratio on a consolidated basis ((e)/(f))	5.27%	
26	Minimum leverage ratio requirement	3.00%	
27	Applicable leverage buffer requirement	0.50%	
Leverage ratio on a consolidated basis (including due from Bank of Japan) (6)			
	Total exposures (f)	252,514,076	
	The amount of due from Bank of Japan	61,284,825	
	Total exposures (including due from Bank of Japan) (f')	313,798,901	
	Leverage ratio on a consolidated basis (including due from Bank of Japan) ((e)/(f'))	4.24%	
Disclosure of mean values (7)			
28	Mean value of assets related to repo transactions, etc. (after the deductions) ((g)+(h))	12,891,568	
	Mean value of assets related to repo transactions, etc. (g)	12,891,568	
	Mean value of deductions from the assets above (-) (h)	—	
29	Quarter-end value of assets related to repo transactions, etc. (after the deductions) ((i)+(j))	15,325,230	
14	Quarter-end value of assets related to repo transactions, etc. (i)	15,325,230	
15	Quarter-end value of deductions from the assets above (line 14) (-) (j)	—	
30	Total exposures (including mean value above (line 28), but excluding due from Bank of Japan) (k)	250,080,415	
30a	Total exposures (including mean value above (line 28) and due from Bank of Japan) (l)	311,365,240	
31	Leverage ratio on a consolidated basis (including mean value above (line 28), but excluding due from Bank of Japan) ((e)/(k))	5.32%	
31a	Leverage ratio on a consolidated basis (including mean value above (line 28) and due from Bank of Japan) ((e)/(l))	4.27%	

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Items	As of March 31, 2024	As of December 31, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items		186,353,222
1a	1	Total assets reported in the consolidated balance sheet		226,094,236
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) (-)		39,741,013
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)		2,429,205
3		Total on-balance sheet exposures (a)		183,924,017
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.		5,079,185
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.		6,848,829
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.		1,020,676
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) (-)		157,841
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		1,257,722
10		The amount of deductions from effective notional amount of written credit derivatives (-)		1,101,464
11	4	Total exposures related to derivative transactions (b)		12,947,107
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.		14,828,237
13		The amount of deductions from the assets above (line 12) (-)		—
14		The exposures for counterparty credit risk for repo transactions, etc.		732,664
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)		15,560,902
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions		87,811,723
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)		51,993,094
19	6	Total exposures related to off-balance sheet transactions (d)		35,818,628
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)		12,531,252
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)		248,250,656
22		Leverage ratio on a consolidated basis ((e)/(f))		5.04%
		Minimum leverage ratio requirement		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)		248,250,656
		The amount of deposits with the Bank of Japan		59,683,821
		Total exposures (including deposits with the Bank of Japan) (f')		307,934,477
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))		4.06%