

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, 2023	As of March 31, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	182,305,715	175,221,153
1a	1	Total assets reported in the consolidated balance sheet	223,649,076	210,008,235
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) (-)	41,343,361	34,787,082
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	1,847,532	1,735,746
3		Total on-balance sheet exposures (a)	180,458,182	173,485,406
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.	6,398,638	4,790,390
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.	6,123,280	5,435,663
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,357,029	981,452
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) (-)	305,515	145,156
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	1,242,246	1,330,211
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,108,816	1,168,020
11	4	Total exposures related to derivative transactions (b)	13,706,863	11,224,540
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	13,671,014	11,362,558
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	472,733	453,886
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	14,143,747	11,816,444
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	86,536,093	81,463,037
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	51,157,847	48,472,455
19	6	Total exposures related to off-balance sheet transactions (d)	35,378,245	32,990,581
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	12,378,265	11,548,912
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	243,687,039	229,516,974
22		Leverage ratio on a consolidated basis ((e)/(f))	5.07%	5.03%
		Minimum leverage ratio requirement	3.00%	3.00%
		Applicable leverage buffer requirement	0.50%	0.50%
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)				
		Total exposures (f)	243,687,039	229,516,974
		The amount of deposits with the Bank of Japan	60,985,683	60,420,329
		Total exposures (including deposits with the Bank of Japan) (f')	304,672,722	289,937,303
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	4.06%	3.98%