

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 September 30, 2023	As of June 30, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	188,189,337	182,305,715
1a	1	Total assets reported in the consolidated balance sheet	231,541,400	223,649,076
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) (-)	43,352,062	41,343,361
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	2,158,257	1,847,532
3		Total on-balance sheet exposures (a)	186,031,080	180,458,182
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.	7,358,337	6,398,638
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.	6,436,247	6,123,280
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,349,823	1,357,029
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) (-)	214,415	305,515
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	1,399,704	1,242,246
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,169,712	1,108,816
11	4	Total exposures related to derivative transactions (b)	15,159,985	13,706,863
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	13,785,089	13,671,014
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	958,713	472,733
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	14,743,802	14,143,747
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	89,122,699	86,536,093
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	52,370,230	51,157,847
19	6	Total exposures related to off-balance sheet transactions (d)	36,752,468	35,378,245
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	12,470,631	12,378,265
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	252,687,336	243,687,039
22		Leverage ratio on a consolidated basis ((e)/(f))	4.93%	5.07%
		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)	252,687,336	243,687,039
		The amount of deposits with the Bank of Japan	62,183,665	60,985,683
		Total exposures (including deposits with the Bank of Japan) (f')	314,871,002	304,672,722
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	3.96%	4.06%