

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, 2023	As of September 30, 2023	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	186,353,222	188,189,337	
	1a	1	Total assets reported in the consolidated balance sheet	226,094,236	231,541,400
	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	43,352,062
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	2,429,205	2,158,257	
3		Total on-balance sheet exposures (a)	183,924,017	186,031,080	
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	7,358,337	
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	6,436,247	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,020,676	1,349,823	
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	214,415	
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	1,399,704	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	1,101,464	1,169,712	
11	4	Total exposures related to derivative transactions (b)	12,947,107	15,159,985	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	14,828,237	13,785,089	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	732,664	958,713	
15		The exposures for agent repo transaction	/	/	
16	5	Total exposures related to repo transactions, etc. (c)	15,560,902	14,743,802	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	87,811,723	89,122,699	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	51,993,094	52,370,230	
19	6	Total exposures related to off-balance sheet transactions (d)	35,818,628	36,752,468	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	12,531,252	12,470,631	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	248,250,656	252,687,336	
22		Leverage ratio on a consolidated basis ((e)/(f))	5.04%	4.93%	
		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)	248,250,656	252,687,336	
		The amount of deposits with the Bank of Japan	59,683,821	62,183,665	
		Total exposures (including deposits with the Bank of Japan) (f')	307,934,477	314,871,002	
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	4.06%	3.96%	