

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 June 30, 2024	As of March 31, 2024
1	Total assets reported in the consolidated balance sheet	301,990,164	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 (-)	62,965,627	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	1,876,256	1,076,148
7	Adjustments for eligible cash pooling transactions	—	—
8	Adjustments for total exposures related to derivatives transactions, etc.	1,459,033	749,438
8a	Total exposures related to derivatives transactions, etc.	13,747,665	11,991,542
8b	The amount of deductions from the exposures above (line 8a) (-)	12,288,631	11,242,104
9	Adjustment for total exposures related to repo transactions, etc.	703,992	637,513
9a	Total exposures related to repo transactions, etc.	17,259,130	15,962,743
9b	The amount of deductions from the exposures above (line 9a) (-)	16,555,138	15,325,230
10	Adjustments for total off-balance sheet exposures	35,046,157	34,416,562
11	The amount of adjustments associated with Tier 1 capital (specific and general provisions) (-)	—	—
12	Other adjustments	△ 18,494,836	△ 18,317,462
12a	The amount of adjustments associated with Tier 1 capital (excluding specific and general provisions) (-)	2,849,473	2,723,350
12b	The amount of customers' liabilities for acceptances and guarantees (-)	15,064,257	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 (-)	581,106	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	259,615,139	252,514,076

Basel III Template No.	Items	As of June 30, 2024	As of March 31, 2024
On-balance sheet exposures (1)			
1	On-balance sheet exposures before deducting adjustments	196,992,765	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 (-)	581,106	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) (-)	2,849,473	2,723,350
7	Total on-balance sheet exposures (a)	193,562,185	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)	6,155,107	5,306,692
9	Add-on amounts for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	7,416,302	6,417,609
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	—	—
11	Adjusted effective notional amount of written credit derivatives	1,277,778	1,445,342
12	The amount of deductions from effective notional amount of written credit derivatives (-)	1,101,523	1,178,102
13	Total exposures related to derivatives transactions, etc. (b)	13,747,665	11,991,542
Exposures related to repo transactions, etc. (3)			
14	The amount of assets related to repo transactions, etc.	16,555,138	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.	703,992	637,513
17	The exposures for agent repo transaction		
18	Total exposures related to repo transactions, etc. (c)	17,259,130	15,962,743
Exposures related to off-balance sheet transactions (4)			
19	Notional amount of off-balance sheet items	93,762,025	92,108,666
20	The amount of adjustments for conversion to off-balance sheet exposures (-)	58,715,867	57,692,103
22	Total off-balance sheet exposures (d)	35,046,157	34,416,562
Leverage ratio on a consolidated basis (5)			
23	The amount of capital (Tier 1 capital) (e)	13,870,748	13,311,550
24	Total exposures ((a)+(b)+(c)+(d)) (f)	259,615,139	252,514,076
25	Leverage ratio on a consolidated basis ((e)/(f))	5.34%	5.27%
26	Minimum leverage ratio requirement	3.15%	3.00%
27	Applicable leverage buffer requirement	0.55%	0.50%
Leverage ratio on a consolidated basis (including due from Bank of Japan) (6)			
	Total exposures (f)	259,615,139	252,514,076
	The amount of due from Bank of Japan	62,965,627	61,284,825
	Total exposures (including due from Bank of Japan) (f')	322,580,767	313,798,901
	Leverage ratio on a consolidated basis (including due from Bank of Japan) ((e)/(f'))	4.29%	4.24%
Disclosure of mean values (7)			
28	Mean value of assets related to repo transactions, etc. (after the deductions) ((g)+(h))	15,431,592	12,891,568
	Mean value of assets related to repo transactions, etc. (g)	15,431,592	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))	16,555,138	15,325,230
14	Quarter-end value of assets related to repo transactions, etc. (i)	16,555,138	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)	258,491,593	250,080,415
30a	Total exposures (including mean value above (line 28) and due from Bank of Japan) (l)	321,457,221	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))	5.36%	5.32%
31a	Leverage ratio on a consolidated basis (including mean value above (line 28) and due from Bank of Japan) ((e)/(l))	4.31%	4.27%