

Composition of Leverage Ratio

Sumitomo Mitsui Banking Corporation and Subsidiaries

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of March 31, 2019	As of December 31, 2018	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	172,497,155	170,195,959	
	1a	1	Total assets reported in the consolidated balance sheet	190,690,293	187,385,153
	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) (-)	18,193,137	17,189,194
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	534,678	547,340	
3		Total on-balance sheet exposures (a)	171,962,477	169,648,619	
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.	2,329,551	2,011,942	
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.	3,413,858	3,395,409	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	499,696	182,101	
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) (-)	97,391	182,101	
8		The amount of client-cleared trade exposures for which a bank acting as clearing member is not obliged to make any indemnification (-)			
9		Adjusted effective notional amount of written credit derivatives	-	81,866	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	-	81,866	
11	4	Total exposures related to derivative transactions (b)	6,145,714	5,407,351	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	6,522,869	5,641,497	
13		The amount of deductions from the assets above (line 12) (-)	-	-	
14		The exposures for counterparty credit risk for repo transactions, etc.	562,301	682,374	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	7,085,171	6,323,872	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	55,580,884	58,129,258	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	35,362,496	38,702,806	
19	6	Total exposures related to off-balance sheet transactions (d)	20,218,388	19,426,452	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	9,300,814	9,371,849	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	205,411,750	200,806,295	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.52%	4.66%	