Composition of Leverage Ratio

Sumitomo Mitsui Banking Corporation

(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
On-balance sheet exposures (1)			
1		On-balance sheet exposures before deducting adjustment items	162,689,001
1a	1	Total assets reported in the balance sheet	179,340,794
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	16,651,792
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	432,209
3		Total on-balance sheet exposures (a)	162,256,791
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.	1,314,321
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.	2,017,546
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	506,786
6		The amount of receivables arising from providing collateral, provided where deducted from the balance sheet pursuant to the operative accounting framework	
		The amount of receivables arising from providing cash margin, provided where deducted from the balance sheet pursuant to the operative accounting framework	—
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	283,480
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	—
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—
11	4	Total exposures related to derivative transactions (b)	3,555,174
Exposures related to repo transactions (3)			
12		The amount of assets related to repo transactions, etc.	4,586,354
13		The amount of deductions from the assets above (line 12) (-)	—
14		The exposures for counterparty credit risk for repo transactions, etc.	542,831
15		The exposures for agent repo transaction	
16	5	Total exposures related to repo transactions, etc. (c)	5,129,185
Exposures related to off-balance sheet transactions (4)			
17		Notional amount of off-balance sheet transactions	58,704,798
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	37,308,724
19	6	Total exposures related to off-balance sheet transactions (d)	21,396,073
Leverage ratio (5)			
20		The amount of capital (Tier 1 capital) (e)	8,613,226
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	192,337,226
22		Leverage ratio ((e)/(f))	4.47%