

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)	Items	As of March 31, 2020	As of December 31, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	182,339,952	179,450,653
1a	1	Total assets reported in the consolidated balance sheet	206,089,633	198,001,563
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) (-)	23,749,681	18,550,909
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	421,474	540,807
3		Total on-balance sheet exposures (a)	181,918,477	178,909,845
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.	6,246,855	3,559,998
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.	3,661,146	3,647,349
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	744,315	660,302
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) (-)	151,482	129,081
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	83,014	—
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	10,583,849	7,738,569
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	9,200,454	6,071,759
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	401,975	224,318
15		The exposures for agent repo transaction	—	—
16	5	Total exposures related to repo transactions, etc. (c)	9,602,429	6,296,078
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	55,713,902	58,388,251
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	35,281,098	36,792,173
19	6	Total exposures related to off-balance sheet transactions (d)	20,432,803	21,596,078
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	8,842,271	9,203,179
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	222,537,560	214,540,572
22		Leverage ratio on a consolidated basis ((e)/(f))	3.97%	4.28%