

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)	Items	As of September 30, 2019	As of June 30, 2019	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	165,697,247	162,407,906	
	1a	1	Total assets reported in the balance sheet	182,968,202	178,679,784
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	17,270,954	16,271,877
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	437,669	427,429	
3		Total on-balance sheet exposures (a)	165,259,577	161,980,476	
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.	2,016,161	1,641,325	
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.	2,160,545	2,076,997	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	485,303	406,984	
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) (-)	303,085	236,957	
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)	4,358,925	3,888,350	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	4,472,724	3,818,354	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	195,621	141,822	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	4,668,345	3,960,177	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	53,291,834	54,892,901	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	32,000,905	33,277,163	
19	6	Total exposures related to off-balance sheet transactions (d)	21,290,928	21,615,737	
Leverage ratio (5)					
20		The amount of capital (Tier 1 capital) (e)	8,171,016	8,747,889	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	195,577,777	191,444,742	
22		Leverage ratio ((e)/(f))	4.17%	4.56%	