

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 December 31, 2019	As of September 30, 2019	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	179,450,653	175,841,788	
	1a	1	Total assets reported in the consolidated balance sheet	198,001,563	194,352,266
	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) (-)	18,550,909	18,510,478
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	540,807	537,703	
3		Total on-balance sheet exposures (a)	178,909,845	175,304,084	
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.	3,559,998	3,565,105	
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.	3,647,349	3,659,307	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	660,302	570,932	
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) (-)	129,081	117,864	
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)	7,738,569	7,677,480	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	6,071,759	6,167,611	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	224,318	209,746	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	6,296,078	6,377,357	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	58,388,251	56,241,689	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	36,792,173	35,667,339	
19	6	Total exposures related to off-balance sheet transactions (d)	21,596,078	20,574,350	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	9,203,179	8,933,885	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	214,540,572	209,933,273	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.28%	4.25%	