

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, 2020	As of June 30, 2020	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	127,053,447	130,096,964	
	1a	1	Total assets reported in the balance sheet	144,308,645	149,354,330
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	17,255,198	19,257,365
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	437,869	450,568	
3		Total on-balance sheet exposures (a)	126,615,577	129,646,396	
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.	1,860,339	3,274,566	
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.	2,292,922	2,253,453	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	512,137	552,126	
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) (-)	292,005	288,987	
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)	4,373,394	5,791,159	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	2,822,050	4,410,789	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	297,128	222,661	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	3,119,179	4,633,451	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	58,994,115	57,535,653	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	34,987,844	33,970,034	
19	6	Total exposures related to off-balance sheet transactions (d)	24,006,270	23,565,618	
Leverage ratio (5)					
20		The amount of capital (Tier 1 capital) (e)	8,229,523	8,186,015	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	158,114,421	163,636,624	
22		Leverage ratio ((e)/(f))	5.20%	5.00%	
Leverage ratio (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	158,114,421	163,636,624	
		The amount of deposits with the Bank of Japan	56,583,552	51,547,106	
		Total exposures (including deposits with the Bank of Japan) (f')	214,697,974	215,183,731	
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))	3.83%	3.80%	