

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, 2022	As of December 31, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	159,674,384	156,891,021
1a	1	Total assets reported in the consolidated balance sheet	182,384,803	176,444,607
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) (-)	22,710,418	19,553,585
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	685,525	693,647
3		Total on-balance sheet exposures (a)	158,988,858	156,197,374
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.	3,052,855	1,930,441
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.	3,989,441	3,377,495
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	975,368	538,204
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) (-)	465,971	64,224
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	44,354	—
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	7,596,048	5,781,917
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	5,731,206	5,633,540
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	251,370	348,203
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	5,982,576	5,981,744
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	69,458,000	67,163,501
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	42,604,277	41,632,056
19	6	Total exposures related to off-balance sheet transactions (d)	26,853,722	25,531,444
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	9,612,798	9,749,929
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	199,421,206	193,492,481
22		Leverage ratio on a consolidated basis ((e)/(f))	4.82%	5.03%
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)				
		Total exposures (f)	199,421,206	193,492,481
		The amount of deposits with the Bank of Japan	59,721,131	58,607,090
		Total exposures (including deposits with the Bank of Japan) (f')	259,142,337	252,099,571
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	3.70%	3.86%