

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 June 30, 2021	As of March 31, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	147,304,717	146,275,757
1a	1	Total assets reported in the consolidated balance sheet	166,804,312	167,101,401
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) (-)	19,499,595	20,825,643
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	677,312	669,506
3		Total on-balance sheet exposures (a)	146,627,404	145,606,251
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.	2,029,068	2,241,750
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.	3,087,907	3,181,268
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	591,315	700,216
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) (-)	190,483	145,293
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	24,495	98,982
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	5,542,304	6,076,922
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	6,064,099	6,430,271
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	306,982	311,247
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	6,371,082	6,741,519
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	63,004,076	63,839,002
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	39,156,658	39,602,954
19	6	Total exposures related to off-balance sheet transactions (d)	23,847,418	24,236,047
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	9,711,735	9,517,983
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	182,388,209	182,660,741
22		Leverage ratio on a consolidated basis ((e)/(f))	5.32%	5.21%
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)				
		Total exposures (f)	182,388,209	182,660,741
		The amount of deposits with the Bank of Japan	59,668,695	60,965,165
		Total exposures (including deposits with the Bank of Japan) (f')	242,056,905	243,625,906
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	4.01%	3.90%