

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 June 30, 2021	As of March 31, 2021	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	137,239,842	136,364,396	
	1a	1	Total assets reported in the balance sheet	155,015,281	156,015,409
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	17,775,439	19,651,012
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	474,383	459,027	
3		Total on-balance sheet exposures (a)	136,765,458	135,905,368	
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.	1,552,198	1,723,723	
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.	2,187,306	2,293,265	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	581,731	722,699	
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) (-)	407,745	384,726	
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)	3,913,491	4,354,962	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	3,377,473	4,152,522	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	238,996	281,497	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	3,616,469	4,434,019	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	59,595,387	60,674,787	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	35,067,589	35,548,380	
19	6	Total exposures related to off-balance sheet transactions (d)	24,527,798	25,126,406	
Leverage ratio (5)					
20		The amount of capital (Tier 1 capital) (e)	8,678,702	8,580,903	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	168,823,217	169,820,757	
22		Leverage ratio ((e)/(f))	5.14%	5.05%	
Leverage ratio (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	168,823,217	169,820,757	
		The amount of deposits with the Bank of Japan	58,404,218	59,831,323	
		Total exposures (including deposits with the Bank of Japan) (f')	227,227,435	229,652,080	
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))	3.81%	3.73%	