

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 September 30, 2021	As of June 30, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	149,111,379	147,304,717
1a	1	Total assets reported in the consolidated balance sheet	168,748,404	166,804,312
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) (-)	19,637,025	19,499,595
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	686,429	677,312
3		Total on-balance sheet exposures (a)	148,424,949	146,627,404
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.	1,921,318	2,029,068
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.	3,133,927	3,087,907
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	514,958	591,315
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) (-)	69,323	190,483
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	80,978	24,495
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	5,581,859	5,542,304
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	6,182,449	6,064,099
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	297,729	306,982
15		The exposures for agent repo transaction	/	/
16	5	Total exposures related to repo transactions, etc. (c)	6,480,179	6,371,082
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	64,636,552	63,004,076
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	40,339,762	39,156,658
19	6	Total exposures related to off-balance sheet transactions (d)	24,296,790	23,847,418
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	9,689,718	9,711,735
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	184,783,779	182,388,209
22		Leverage ratio on a consolidated basis ((e)/(f))	5.24%	5.32%
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)				
		Total exposures (f)	184,783,779	182,388,209
		The amount of deposits with the Bank of Japan	58,076,648	59,668,695
		Total exposures (including deposits with the Bank of Japan) (f')	242,860,427	242,056,905
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	3.98%	4.01%