

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 December 31, 2021	As of September 30, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	156,891,021	149,111,379
1a	1	Total assets reported in the consolidated balance sheet	176,444,607	168,748,404
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) (-)	19,553,585	19,637,025
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	693,647	686,429
3		Total on-balance sheet exposures (a)	156,197,374	148,424,949
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.	1,930,441	1,921,318
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.	3,377,495	3,133,927
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	538,204	514,958
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) (-)	64,224	69,323
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
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	5,781,917	5,581,859
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	5,633,540	6,182,449
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	348,203	297,729
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	5,981,744	6,480,179
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	67,163,501	64,636,552
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	41,632,056	40,339,762
19	6	Total exposures related to off-balance sheet transactions (d)	25,531,444	24,296,790
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	9,749,929	9,689,718
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	193,492,481	184,783,779
22		Leverage ratio on a consolidated basis ((e)/(f))	5.03%	5.24%
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)				
		Total exposures (f)	193,492,481	184,783,779
		The amount of deposits with the Bank of Japan	58,607,090	58,076,648
		Total exposures (including deposits with the Bank of Japan) (f')	252,099,571	242,860,427
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	3.86%	3.98%