

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 December 31, 2021	As of September 30, 2021	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	145,768,839	138,630,957	
	1a	1	Total assets reported in the balance sheet	164,053,091	156,881,323
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	18,284,251	18,250,365
2		7	The amount of adjustment items pertaining to Tier 1 capital (-)	501,239	489,001
3			Total on-balance sheet exposures (a)	145,267,600	138,141,956
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.	1,394,600	1,441,679	
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.	2,375,886	2,207,232	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	528,157	497,027	
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) (-)	284,310	280,810	
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)	4,014,333	3,865,128	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	3,654,206	3,912,270	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	316,843	267,673	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	3,971,050	4,179,943	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	62,710,268	60,569,528	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	36,978,127	35,869,849	
19	6	Total exposures related to off-balance sheet transactions (d)	25,732,141	24,699,679	
Leverage ratio (5)					
20		The amount of capital (Tier 1 capital) (e)	8,512,667	8,581,252	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	178,985,125	170,886,707	
22		Leverage ratio ((e)/(f))	4.75%	5.02%	
Leverage ratio (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	178,985,125	170,886,707	
		The amount of deposits with the Bank of Japan	57,445,318	56,813,019	
		Total exposures (including deposits with the Bank of Japan) (f')	236,430,443	227,699,727	
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))	3.60%	3.76%	