

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 March 31, 2023	As of December 31, 2022	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	166,362,969	166,476,806	
	1a	1	Total assets reported in the consolidated balance sheet	193,518,055	192,563,626
	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) (-)	27,155,086	26,086,820
2		7	The amount of adjustment items pertaining to Tier 1 capital (-)	823,929	768,368
3		Total on-balance sheet exposures (a)	165,539,040	165,708,437	
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.	4,065,961	4,344,957	
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.	4,495,701	5,416,655	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	864,127	823,740	
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) (-)	145,156	130,402	
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	73,650	7,962	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—	
11	4	Total exposures related to derivative transactions (b)	9,354,284	10,462,914	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	6,215,561	5,494,445	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	299,578	396,626	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	6,515,139	5,891,072	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	75,774,180	75,544,640	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	45,111,909	45,054,601	
19	6	Total exposures related to off-balance sheet transactions (d)	30,662,270	30,490,038	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	9,963,206	9,630,947	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	212,070,734	212,552,462	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.69%	4.53%	
		Minimum leverage ratio requirement	3.00%	3.00%	
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	212,070,734	212,552,462	
		The amount of deposits with the Bank of Japan	59,049,467	53,469,587	
		Total exposures (including deposits with the Bank of Japan) (f')	271,120,202	266,022,049	
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	3.67%	3.62%	