

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 March 31, 2023	As of December 31, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	151,924,241	151,444,099
1a	1	Total assets reported in the balance sheet	177,795,337	179,059,039
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	25,871,095	27,614,940
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	625,749	600,376
3		Total on-balance sheet exposures (a)	151,298,492	150,843,723
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.	1,984,843	2,580,159
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.	3,326,932	3,358,196
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	799,059	752,133
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) (-)	99,504	114,084
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)	6,011,330	6,576,405
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	3,035,720	2,457,930
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	239,786	284,100
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	3,275,507	2,742,031
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	70,838,317	71,264,988
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	39,153,765	39,178,429
19	6	Total exposures related to off-balance sheet transactions (d)	31,684,551	32,086,558
Leverage ratio (5)				
20		The amount of capital (Tier 1 capital) (e)	8,223,587	7,907,336
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	192,269,881	192,248,718
22		Leverage ratio ((e)/(f))	4.27%	4.11%
		Minimum leverage ratio requirement	3.00%	3.00%
Leverage ratio (including deposits with the Bank of Japan) (6)				
		Total exposures (f)	192,269,881	192,248,718
		The amount of deposits with the Bank of Japan	57,542,126	52,079,281
		Total exposures (including deposits with the Bank of Japan) (f')	249,812,008	244,327,999
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))	3.29%	3.23%