

Composition of Leverage Ratio

Sumitomo Mitsui Banking Corporation

(In million yen, %)

(in million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Items	As of September 30, 2022	As of June 30, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	157,033,223	156,478,619
	1a	1	Total assets reported in the balance sheet	187,090,565
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	30,057,341
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	529,639	514,257
3		Total on-balance sheet exposures (a)	156,503,583	155,964,362
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.	3,500,548	2,720,071
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.	3,284,116	2,898,622
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	911,489	1,011,455
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) (-)	196,278	253,645
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)	7,499,875	6,376,504
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	3,063,261	3,076,075
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	325,856	373,547
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	3,389,118	3,449,623
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	72,856,788	70,028,742
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	40,001,593	39,111,669
19	6	Total exposures related to off-balance sheet transactions (d)	32,855,195	30,917,072
Leverage ratio (5)				
20		The amount of capital (Tier 1 capital) (e)	7,740,957	8,201,644
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	200,247,771	196,707,562
22		Leverage ratio ((e)/(f))	3.86%	4.16%
Leverage ratio (including deposits with the Bank of Japan) (6)				
		Total exposures (f)	200,247,771	196,707,562
		The amount of deposits with the Bank of Japan	51,615,223	57,310,438
		Total exposures (including deposits with the Bank of Japan) (f')	251,862,995	254,018,000
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))	3.07%	3.22%