

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, 2022	As of September 30, 2022
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	166,476,806	172,505,770
1a	1	Total assets reported in the consolidated balance sheet	192,563,626	203,591,277
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) (-)	26,086,820	31,085,507
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	768,368	710,451
3		Total on-balance sheet exposures (a)	165,708,437	171,795,318
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.	4,344,957	6,428,240
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.	5,416,655	5,415,981
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	823,740	1,085,186
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) (-)	130,402	326,368
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	7,962	48,171
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	10,462,914	12,651,211
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	5,494,445	5,242,455
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	396,626	417,013
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	5,891,072	5,659,469
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	75,544,640	77,817,615
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	45,054,601	46,473,200
19	6	Total exposures related to off-balance sheet transactions (d)	30,490,038	31,344,414
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	9,630,947	9,621,367
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	212,552,462	221,450,414
22		Leverage ratio on a consolidated basis ((e)/(f))	4.53%	4.34%
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)				
		Total exposures (f)	212,552,462	221,450,414
		The amount of deposits with the Bank of Japan	53,469,587	53,098,370
		Total exposures (including deposits with the Bank of Japan) (f')	266,022,049	274,548,784
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	3.62%	3.50%