

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, 2022	As of September 30, 2022	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	151,444,099	157,033,223	
	1a	1	Total assets reported in the balance sheet	179,059,039	187,090,565
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	27,614,940	30,057,341
2		7	The amount of adjustment items pertaining to Tier 1 capital (-)	600,376	529,639
3			Total on-balance sheet exposures (a)	150,843,723	156,503,583
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.	2,580,159	3,500,548	
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.	3,358,196	3,284,116	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	752,133	911,489	
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) (-)	114,084	196,278	
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)	6,576,405	7,499,875	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	2,457,930	3,063,261	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	284,100	325,856	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	2,742,031	3,389,118	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	71,264,988	72,856,788	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	39,178,429	40,001,593	
19	6	Total exposures related to off-balance sheet transactions (d)	32,086,558	32,855,195	
Leverage ratio (5)					
20		The amount of capital (Tier 1 capital) (e)	7,907,336	7,740,957	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	192,248,718	200,247,771	
22		Leverage ratio ((e)/(f))	4.11%	3.86%	
Leverage ratio (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	192,248,718	200,247,771	
		The amount of deposits with the Bank of Japan	52,079,281	51,615,223	
		Total exposures (including deposits with the Bank of Japan) (f')	244,327,999	251,862,995	
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))	3.23%	3.07%	