

## Composition of Leverage Ratio

Sumitomo Mitsui Banking Corporation

(In million yen)

Basel III Template No.	Items	As of March 31, 2024	As of December 31, 2023
1	Total assets reported in the balance sheet	249,722,179	
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference	—	
4	Adjustments for exemption of central bank reserves (-)	57,765,831	
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure (-)		
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	306,966	
7	Adjustments for eligible cash pooling transactions	—	
8	Adjustments for total exposures related to derivatives transactions, etc.	△ 1,031,152	
8a	Total exposures related to derivatives transactions, etc.	7,215,830	
8b	The amount of deductions from the exposures above (line 8a) (-)	8,246,983	
9	Adjustment for total exposures related to repo transactions, etc.	350,524	
9a	Total exposures related to repo transactions, etc.	4,670,673	
9b	The amount of deductions from the exposures above (line 9a) (-)	4,320,149	
10	Adjustments for total off-balance sheet exposures	31,933,189	
11	The amount of adjustments associated with Tier 1 capital (specific and general provisions) (-)	—	
12	Other adjustments	△ 16,930,213	
12a	The amount of adjustments associated with Tier 1 capital (excluding specific and general provisions) (-)	737,050	
12b	The amount of customers' liabilities for acceptances and guarantees (-)	15,712,360	
12c	The amount of receivables arising from providing collateral, provided where deducted from the balance sheet pursuant to the operative accounting framework	—	
12d	The amount of receivables arising from providing cash variation margin (-)	480,802	
13	Total exposures	206,585,662	

Basel III Template No.	Items	As of March 31, 2024	As of December 31, 2023
<b>On-balance sheet exposures (1)</b>			
1	On-balance sheet exposures before deducting adjustments	163,983,822	
2	The amount of receivables arising from providing collateral, provided where deducted from the balance sheet pursuant to the operative accounting framework	—	
3	The amount of receivables arising from providing cash variation margin (-)	480,802	
4	Adjustment for securities received under repo transactions that are recognised as assets (-)	—	
5	The amount of adjustments associated with Tier 1 capital (specific and general provisions) (-)	—	
6	The amount of adjustments associated with Tier 1 capital (excluding specific and general provisions) (-)	737,050	
7	Total on-balance sheet exposures (a)	162,765,968	
<b>Exposures related to derivatives transactions, etc. (2)</b>			
8	Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	2,881,503	
9	Add-on amounts for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	4,326,760	
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures (-)	—	
11	Adjusted effective notional amount of written credit derivatives	7,566	
12	The amount of deductions from effective notional amount of written credit derivatives (-)	—	
13	Total exposures related to derivatives transactions, etc. (b)	7,215,830	
<b>Exposures related to repo transactions, etc. (3)</b>			
14	The amount of assets related to repo transactions, etc.	4,320,149	
15	The amount of deductions from the assets above (line 14) (-)	—	
16	The exposures for counterparty credit risk for repo transactions, etc.	350,524	
17	The exposures for agent repo transaction		
18	Total exposures related to repo transactions, etc. (c)	4,670,673	
<b>Exposures related to off-balance sheet transactions (4)</b>			
19	Notional amount of off-balance sheet items	78,721,904	
20	The amount of adjustments for conversion to off-balance sheet exposures (-)	46,788,715	
22	Total off-balance sheet exposures (d)	31,933,189	
<b>Leverage ratio (5)</b>			
23	The amount of capital (Tier 1 capital) (e)	9,583,198	
24	Total exposures ((a)+(b)+(c)+(d)) (f)	206,585,662	
25	Leverage ratio ((e)/(f))	4.63%	
26	Minimum leverage ratio requirement	3.00%	
27	Applicable leverage buffer requirement	—	
<b>Leverage ratio (including due from Bank of Japan) (6)</b>			
	Total exposures (f)	206,585,662	
	The amount of due from Bank of Japan	57,765,831	
	Total exposures (including due from Bank of Japan) (f')	264,351,493	
	Leverage ratio (including due from Bank of Japan) ((e)/(f'))	3.62%	
<b>Disclosure of mean values (7)</b>			
28	Mean value of assets related to repo transactions, etc. (after the deductions) ((g)+(h))	3,341,732	
	Mean value of assets related to repo transactions, etc. (g)	3,341,732	
	Mean value of deductions from the assets above (-) (h)	—	
29	Quarter-end value of assets related to repo transactions, etc. (after the deductions) ((i)+(j))	4,320,149	
14	Quarter-end value of assets related to repo transactions, etc. (i)	4,320,149	
15	Quarter-end value of deductions from the assets above (line 14) (-) (j)	—	
30	Total exposures (including mean value above (line 28), but excluding due from Bank of Japan) (k)	205,607,245	
30a	Total exposures (including mean value above (line 28) and due from Bank of Japan) (l)	263,373,076	
31	Leverage ratio (including mean value above (line 28), but excluding due from Bank of Japan) ((e)/(k))	4.66%	
31a	Leverage ratio (including mean value above (line 28) and due from Bank of Japan) ((e)/(l))	3.63%	

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Items	As of March 31, 2024	As of December 31, 2023
<b>On-balance sheet exposures (1)</b>				
1		On-balance sheet exposures before deducting adjustment items		159,342,895
1a	1	Total assets reported in the balance sheet		185,109,183
1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)		25,766,288
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)		700,874
3		Total on-balance sheet exposures (a)		158,642,021
<b>Exposures related to derivative transactions (2)</b>				
4		Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)		
		Replacement cost associated with derivatives transactions, etc.		2,082,116
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.		3,747,650
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.		871,104
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) (-)		122,594
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		7,091
10		The amount of deductions from effective notional amount of written credit derivatives (-)		—
11	4	Total exposures related to derivative transactions (b)		6,585,367
<b>Exposures related to repo transactions (3)</b>				
12		The amount of assets related to repo transactions, etc.		2,912,547
13		The amount of deductions from the assets above (line 12) (-)		—
14		The exposures for counterparty credit risk for repo transactions, etc.		371,160
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)		3,283,707
<b>Exposures related to off-balance sheet transactions (4)</b>				
17		Notional amount of off-balance sheet transactions		75,560,811
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)		42,147,409
19	6	Total exposures related to off-balance sheet transactions (d)		33,413,402
<b>Leverage ratio (5)</b>				
20		The amount of capital (Tier 1 capital) (e)		8,963,765
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)		201,924,498
22		Leverage ratio ((e)/(f))		4.43%
		Minimum leverage ratio requirement		3.00%
<b>Leverage ratio (including deposits with the Bank of Japan) (6)</b>				
		Total exposures (f)		201,924,498
		The amount of deposits with the Bank of Japan		57,272,074
		Total exposures (including deposits with the Bank of Japan) (f')		259,196,573
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))		3.45%