

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 June 30, 2023	As of March 31, 2023	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	156,693,146	151,924,241	
	1a	1	Total assets reported in the balance sheet	186,992,693	177,795,337
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	30,299,547	25,871,095
2		7	The amount of adjustment items pertaining to Tier 1 capital (-)	643,904	625,749
3			Total on-balance sheet exposures (a)	156,049,241	151,298,492
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.	2,663,526	1,984,843	
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.	3,535,048	3,326,932	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,155,579	799,059	
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) (-)	371,843	99,504	
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	7,249	—	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—	
11	4	Total exposures related to derivative transactions (b)	6,989,560	6,011,330	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	3,408,057	3,035,720	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	247,584	239,786	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	3,655,642	3,275,507	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	75,590,710	70,838,317	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	41,241,924	39,153,765	
19	6	Total exposures related to off-balance sheet transactions (d)	34,348,786	31,684,551	
Leverage ratio (5)					
20		The amount of capital (Tier 1 capital) (e)	8,770,730	8,223,587	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	201,043,230	192,269,881	
22		Leverage ratio ((e)/(f))	4.36%	4.27%	
		Minimum leverage ratio requirement	3.00%	3.00%	
Leverage ratio (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	201,043,230	192,269,881	
		The amount of deposits with the Bank of Japan	58,284,264	57,542,126	
		Total exposures (including deposits with the Bank of Japan) (f')	259,327,495	249,812,008	
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))	3.38%	3.29%	