

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 September 30, 2023	As of June 30, 2023
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	161,480,893	156,693,146
	1a	1 Total assets reported in the balance sheet	192,644,430	186,992,693
	1b	3 The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	31,163,536	30,299,547
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	683,010	643,904
3		Total on-balance sheet exposures (a)	160,797,883	156,049,241
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.	2,964,669	2,663,526
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.	3,687,332	3,535,048
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,150,484	1,155,579
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) (-)	141,960	371,843
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	7,479	7,249
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	7,668,005	6,989,560
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	3,676,361	3,408,057
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	365,302	247,584
15		The exposures for agent repo transaction		
16	5	Total exposures related to repo transactions, etc. (c)	4,041,664	3,655,642
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	76,966,696	75,590,710
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	42,237,704	41,241,924
19	6	Total exposures related to off-balance sheet transactions (d)	34,728,991	34,348,786
Leverage ratio (5)				
20		The amount of capital (Tier 1 capital) (e)	8,526,806	8,770,730
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	207,236,544	201,043,230
22		Leverage ratio ((e)/(f))	4.11%	4.36%
		Minimum leverage ratio requirement	3.00%	3.00%
Leverage ratio (including deposits with the Bank of Japan) (6)				
		Total exposures (f)	207,236,544	201,043,230
		The amount of deposits with the Bank of Japan	59,496,669	58,284,264
		Total exposures (including deposits with the Bank of Japan) (f')	266,733,214	259,327,495
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))	3.19%	3.38%