

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, 2023	As of September 30, 2023	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	175,930,453	178,691,391	
	1a	1	Total assets reported in the consolidated balance sheet	204,553,611	212,629,632
	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) (-)	28,623,158	33,938,240
2		7	The amount of adjustment items pertaining to Tier 1 capital (-)	966,173	857,032
3		Total on-balance sheet exposures (a)	174,964,280	177,834,358	
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.	3,920,930	5,989,583	
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.	5,151,465	5,075,186	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	885,203	1,137,031	
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) (-)	157,841	215,939	
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	79,050	142,790	
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—	
11	4	Total exposures related to derivative transactions (b)	9,878,809	12,128,651	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	6,686,579	7,662,743	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	474,722	471,735	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	7,161,302	8,134,479	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	82,159,854	83,576,992	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	48,946,744	49,298,732	
19	6	Total exposures related to off-balance sheet transactions (d)	33,213,110	34,278,260	
Leverage ratio on a consolidated basis (5)					
20		The amount of capital (Tier 1 capital) (e)	11,083,106	10,850,884	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	225,217,501	232,375,750	
22		Leverage ratio on a consolidated basis ((e)/(f))	4.92%	4.66%	
		Minimum leverage ratio requirement	3.00%	3.00%	
Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	225,217,501	232,375,750	
		The amount of deposits with the Bank of Japan	58,915,097	61,162,534	
		Total exposures (including deposits with the Bank of Japan) (f')	284,132,599	293,538,284	
		Leverage ratio on a consolidated basis (including deposits with the Bank of Japan) ((e)/(f'))	3.90%	3.69%	