

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, 2023	As of September 30, 2023	
On-balance sheet exposures (1)					
1		On-balance sheet exposures before deducting adjustment items	159,342,895	161,480,893	
	1a	1	Total assets reported in the balance sheet	185,109,183	192,644,430
	1b	3	The amount of assets that are deducted from the total assets reported in the balance sheet (except adjustment items) (-)	25,766,288	31,163,536
2		7	The amount of adjustment items pertaining to Tier 1 capital (-)	700,874	683,010
3			Total on-balance sheet exposures (a)	158,642,021	160,797,883
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.	2,082,116	2,964,669	
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	3,687,332	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	871,104	1,150,484	
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	141,960	
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	7,479	
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	7,668,005	
Exposures related to repo transactions (3)					
12		The amount of assets related to repo transactions, etc.	2,912,547	3,676,361	
13		The amount of deductions from the assets above (line 12) (-)	—	—	
14		The exposures for counterparty credit risk for repo transactions, etc.	371,160	365,302	
15		The exposures for agent repo transaction			
16	5	Total exposures related to repo transactions, etc. (c)	3,283,707	4,041,664	
Exposures related to off-balance sheet transactions (4)					
17		Notional amount of off-balance sheet transactions	75,560,811	76,966,696	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	42,147,409	42,237,704	
19	6	Total exposures related to off-balance sheet transactions (d)	33,413,402	34,728,991	
Leverage ratio (5)					
20		The amount of capital (Tier 1 capital) (e)	8,963,765	8,526,806	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	201,924,498	207,236,544	
22		Leverage ratio ((e)/(f))	4.43%	4.11%	
		Minimum leverage ratio requirement	3.00%	3.00%	
Leverage ratio (including deposits with the Bank of Japan) (6)					
		Total exposures (f)	201,924,498	207,236,544	
		The amount of deposits with the Bank of Japan	57,272,074	59,496,669	
		Total exposures (including deposits with the Bank of Japan) (f')	259,196,573	266,733,214	
		Leverage ratio (including deposits with the Bank of Japan) ((e)/(f'))	3.45%	3.19%	