

TABLE DF-18 - Leverage Ratio Common Disclosure Template as at March 31, 2023

Currency INR Million

Particulars	March-23
On-balance sheet exposures;	
1. On-balance sheet items (excluding derivatives and SFTs, but including collateral)	316,308.60
2. (Asset amounts deducted in determining Basel III Tier 1 capital)	-
3. Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	316,308.60
Derivative exposures;	
4. Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	21,366.14
5. Add-on amounts for PFE associated with all derivatives transactions	49,300.02
6. Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7. (Deductions of receivables assets for cash variation margin provided in derivatives transactions)	
8. (Exempted CCP leg of client-cleared trade exposures)	-
9. Adjusted effective notional amount of written credit derivatives	-
10. (Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-
11. Total derivative exposures (sum of lines 4 to 10)	70,666.16
Securities financing transaction exposures;	
12. Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	9,994.46
13. (Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14. CCR exposure for SFT assets	-
15. Agent transaction exposures	-
16. Total securities financing transaction exposures (sum of lines 12 to 15)	9,994.46
Other off-balance sheet exposures;	
17. Off-balance sheet exposure at gross notional amount	523,042.22
18. (Adjustments for conversion to credit equivalent amount)	(424,432.19)
19. Off-balance sheet items (sum of lines 17 and 18)	98,610.03
Capital and total exposures	
20. Tier 1 capital	98,880.14
21. Total exposures (sum of lines 3,11,16 and 19)	495,579.25
22. Basel III leverage ratio (per cent)	19.95



**Reconciliation of Accounting Assets in Financial Statements Vs. On Balance Sheet Leverage
Ratio Exposure as of March 31, 2023**

Currency INR Million

Particulars	March-23
1. Total consolidated assets as per published financial statements	349,465.05
2. Adjustment for replacement cost associated with all derivatives transactions & SFT assets considered separately	(34,367.44)
3. Items considered separately as regulatory adjustments / deductions from Tier-I Capital*	1,210.99
4. Total on-balance sheet exposures (as per line item 3 in Table DF-18 above)	316,308.60

* provision for depreciation on investments netted in financial statements but derecognized for leverage ratio to arrive at gross exposure.

For and on behalf of
Sumitomo Mitsui Banking Corporation - India Branches

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Digitally signed
by HIROYUKI
MESAKI
Date:
2023.06.27
21:31:58 +05'30'



Hiroyuki Mesaki
Country Head & CEO-India

Place: New Delhi
Date: 27th June 2023