

Composition of Basel III leverage ratio as of June 30, 2021

<Sumitomo Mitsui Trust Bank, Limited>

[Consolidated]

(Millions of yen, except percentages)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Items	June 30, 2021	March 31, 2021
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	42,684,249	42,737,760
1a	1	Total assets reported in the consolidated balance sheet*	46,695,150	46,917,808
1b	2	The amount of assets of subsidiaries that are not included in the scope of the Basel III leverage ratio on a consolidated basis (deduction)	-	-
1c	7	The amount of assets of subsidiaries that are included in the scope of the Basel III 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) (deduction)*	4,010,901	4,180,048
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	231,567	225,413
3		Total on-balance sheet exposures (A)	42,452,681	42,512,347
Exposures related to derivative transactions				
4		The amount equivalent to replacement cost associated with derivatives transactions, etc. multiplied by 1.4		
		Replacement cost associated with derivatives transactions, etc.	546,693	716,497
5		The amount equivalent to potential future exposure associated with derivatives transactions, etc. multiplied by 1.4		
		Add-on amount associated with derivatives transactions, etc.	1,032,323	1,037,147
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	581,074	562,953
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) (deduction)	184,611	169,107
8		The amount of client-cleared trade exposures for which a bank or bank holding company acting as clearing member is not obliged to make any indemnification (deduction)		
9		Adjusted effective notional amount of written credit derivatives	37,972	40,500
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	36,000	40,500
11	4	Total exposures related to derivative transactions (B)	1,977,452	2,147,492
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	887,126	887,958
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	347,040	307,438
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	1,234,166	1,195,397
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	8,119,904	8,653,606
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	5,026,758	5,261,730
19	6	Total exposures related to off-balance sheet transactions (D)	3,093,145	3,391,875
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,400,860	2,389,620
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	48,757,446	49,247,112
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	4.92%	4.85%
Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	48,757,446	49,247,112
		The Bank of Japan deposit	15,644,168	16,231,435
		Total exposures(Including due from the Bank of Japan) (F')	64,401,614	65,478,547
		Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.72%	3.64%

*As for derivative transaction, presentation treatment has been changed from net basis to gross basis since 1QFY21 (a general treatment in the practical guidance for accounting for financial instruments) Following the change, figures in Mar. 2021 has been updated.