

Composition of Basel III leverage ratio as of September 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	September 30, 2021	June 30, 2021
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	42,816,673	42,684,249
1a	1	Total assets reported in the consolidated balance sheet	46,563,998	46,695,150
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)	3,747,325	4,010,901
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	235,036	231,567
3		Total on-balance sheet exposures (A)	42,581,637	42,452,681
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.	548,097	546,693
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.	1,048,598	1,032,323
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	566,862	581,074
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)	166,684	184,611
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	37,934	37,972
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	36,000	36,000
11	4	Total exposures related to derivative transactions (B)	1,998,808	1,977,452
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	840,833	887,126
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	308,332	347,040
15		The exposures for agent repo transactions	/	/
16	5	The Total exposures related to repo transactions, etc. (C)	1,149,166	1,234,166
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	7,981,047	8,119,904
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	4,990,600	5,026,758
19	6	Total exposures related to off-balance sheet transactions (D)	2,990,447	3,093,145
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,434,644	2,400,860
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	48,720,059	48,757,446
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	4.99%	4.92%
Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	48,720,059	48,757,446
		The Bank of Japan deposit	16,503,707	15,644,168
		Total exposures(Including due from the Bank of Japan) (F')	65,223,766	64,401,614
		Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.73%	3.72%