

Composition of Basel III leverage ratio as of December 31, 2021

<Sumitomo Mitsui Trust Bank, Limited>

[Non-consolidated]

(Millions of yen, except percentages)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Items	December 31, 2021	September 30, 2021
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	41,550,332	41,129,471
1a	1	Total assets reported in the non-consolidated balance sheet	45,068,016	44,752,312
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	3,517,684	3,622,840
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	225,319	217,299
3		Total on-balance sheet exposures (A)	41,325,012	40,912,172
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.	595,696	545,728
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.	1,046,200	1,046,743
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	546,579	566,862
6		The amount of receivables arising from providing collateral, provided where deducted from the non-consolidated balance sheet pursuant to the operative accounting framework		
		The amount of receivables arising from providing cash margin, provided where deducted from the non-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)	165,249	166,684
8		The amount of client-cleared trade exposures for which a bank acting as clearing member is not obliged to make any indemnification (deduction)		
9		Adjusted effective notional amount of written credit derivatives	31,454	37,934
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	29,500	36,000
11	4	Total exposures related to derivative transactions (B)	2,025,181	1,994,584
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	800,762	840,833
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	352,423	299,056
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	1,153,185	1,139,890
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	5,671,381	5,511,437
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	2,717,033	2,692,747
19	6	Total exposures related to off-balance sheet transactions (D)	2,954,347	2,818,689
Basel III leverage ratio on a non-consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,161,726	2,161,597
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	47,457,727	46,865,337
22		Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	4.55%	4.61%
Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	47,457,727	46,865,337
		The Bank of Japan deposit	16,496,331	16,503,707
		Total exposures(Including due from the Bank of Japan) (F')	63,954,059	63,369,045
		Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.38%	3.41%