

Composition of Basel III leverage ratio as of March 31, 2022

<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	March 31, 2022	December 31, 2021
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	44,658,060	43,355,122
1a	1	Total assets reported in the consolidated balance sheet	49,262,464	46,992,886
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)	4,604,404	3,637,763
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	206,994	242,174
3		Total on-balance sheet exposures (A)	44,451,065	43,112,948
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.	958,635	596,206
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.	1,068,328	1,049,588
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	804,496	546,579
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)	149,682	165,249
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	29,000	31,454
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	29,000	29,500
11	4	Total exposures related to derivative transactions (B)	2,681,776	2,029,079
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	803,276	800,762
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	417,004	363,781
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	1,220,280	1,164,543
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	8,399,573	8,136,338
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	5,111,999	4,987,593
19	6	Total exposures related to off-balance sheet transactions (D)	3,287,573	3,148,744
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,423,927	2,449,701
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	51,640,697	49,455,315
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	4.69%	4.95%
Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	51,640,697	49,455,315
		The Bank of Japan deposit	15,084,261	16,496,331
		Total exposures(Including due from the Bank of Japan) (F')	66,724,959	65,951,647
		Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.63%	3.71%