

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

<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	March 31, 2022	December 31, 2021
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	42,957,850	41,550,332
1a	1	Total assets reported in the non-consolidated balance sheet	47,445,830	45,068,016
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	4,487,979	3,517,684
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	229,397	225,319
3		Total on-balance sheet exposures (A)	42,728,453	41,325,012
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.	957,062	595,696
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.	1,066,025	1,046,200
		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 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)	149,682	165,249
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	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)	2,677,901	2,025,181
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.	406,377	352,423
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	1,209,654	1,153,185
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	5,936,622	5,671,381
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	2,827,562	2,717,033
19	6	Total exposures related to off-balance sheet transactions (D)	3,109,059	2,954,347
Basel III leverage ratio on a non-consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,122,761	2,161,726
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	49,725,068	47,457,727
22		Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	4.26%	4.55%
Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	49,725,068	47,457,727
		The Bank of Japan deposit	15,084,261	16,496,331
		Total exposures(Including due from the Bank of Japan) (F')	64,809,330	63,954,059
		Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.27%	3.38%