

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

<Sumitomo Mitsui Trust Holdings, Inc.>

[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 | 44,943,111 | 43,636,563 |
| 1a | 1 | Total assets reported in the consolidated balance sheet | 49,548,958 | 47,274,644 |
| 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) | 4,605,846 | 3,638,080 |
| 2 | 7 | The amount of adjustment items pertaining to Tier1 capital (deduction) | 257,093 | 293,009 |
| 3 | | Total on-balance sheet exposures (A) | 44,686,018 | 43,343,554 |
| 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. | 958,636 | 596,222 |
| 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. | 1,069,627 | 1,051,008 |
| | | 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) | 2,683,078 | 2,030,515 |
| 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 | 8,136,337 |
| 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) | 2,761,527 | 2,795,027 |
| 21 | 8 | Total exposures (F) = (A)+(B)+(C)+(D) | 51,876,951 | 49,687,357 |
| 22 | | Basel III leverage ratio on a consolidated basis (G) = (E)/(F) | 5.32% | 5.62% |
| Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) | | | | |
| | | Total exposures (F) | 51,876,951 | 49,687,357 |
| | | The Bank of Japan deposit | 15,084,261 | 16,496,331 |
| | | Total exposures(Including due from the Bank of Japan) (F') | 66,961,213 | 66,183,689 |
| | | Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F') | 4.12% | 4.22% |