

Composition of Basel III leverage ratio as of June 30, 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 | June 30, 2022 | March 31, 2022 |
|---|--|--|---------------|----------------|
| On-balance sheet exposures | | | | |
| 1 | | On-balance sheet exposures before deducting adjustment items | 43,490,808 | 42,957,850 |
| 1a | 1 | Total assets reported in the non-consolidated balance sheet | 49,105,847 | 47,445,830 |
| 1b | 3 | The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction) | 5,615,038 | 4,487,979 |
| 2 | 7 | The amount of adjustment items pertaining to Tier1 capital (deduction) | 236,100 | 229,397 |
| 3 | | Total on-balance sheet exposures (A) | 43,254,707 | 42,728,453 |
| 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. | 1,160,705 | 957,062 |
| 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. | 1,177,586 | 1,066,025 |
| | | The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc. | 860,326 | 804,496 |
| 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) | 122,913 | 149,682 |
| 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 | 29,427 | 29,000 |
| 10 | | The amount of deductions from effective notional amount of written credit derivatives (deduction) | 29,000 | 29,000 |
| 11 | 4 | Total exposures related to derivative transactions (B) | 3,076,133 | 2,677,901 |
| Exposures related to repo transactions | | | | |
| 12 | | The amount of assets related to repo transactions, etc. | 682,034 | 803,276 |
| 13 | | The amount of deductions from the assets above (line 12) (deduction) | - | - |
| 14 | | The exposures for counterparty credit risk for repo transactions, etc. | 395,433 | 406,377 |
| 15 | | The exposures for agent repo transactions | | |
| 16 | 5 | The Total exposures related to repo transactions, etc. (C) | 1,077,467 | 1,209,654 |
| Exposures related to off-balance sheet transactions | | | | |
| 17 | | Notional amount of off-balance sheet transactions | 6,177,476 | 5,936,622 |
| 18 | | The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction) | 2,917,909 | 2,827,562 |
| 19 | 6 | Total exposures related to off-balance sheet transactions (D) | 3,259,567 | 3,109,059 |
| Basel III leverage ratio on a non-consolidated basis | | | | |
| 20 | | The amount of capital (Tier1 capital) (E) | 2,151,151 | 2,122,761 |
| 21 | 8 | Total exposures (F) = (A)+(B)+(C)+(D) | 50,667,876 | 49,725,068 |
| 22 | | Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F) | 4.24% | 4.26% |
| Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan) | | | | |
| | | Total exposures (F) | 50,667,876 | 49,725,068 |
| | | The Bank of Japan deposit | 16,346,033 | 15,084,261 |
| | | Total exposures(Including due from the Bank of Japan) (F') | 67,013,909 | 64,809,330 |
| | | Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F') | 3.21% | 3.27% |