

Composition of Basel III leverage ratio as of September 30, 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	September 30, 2022	June 30, 2022
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	45,705,978	45,212,725
1a	1	Total assets reported in the consolidated balance sheet	52,280,028	50,945,209
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)	6,574,050	5,732,483
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	218,333	213,255
3		Total on-balance sheet exposures (A)	45,487,644	44,999,469
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.	1,393,333	1,165,938
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.	1,301,831	1,180,355
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,046,462	860,326
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)	85,754	122,913
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	29,100	29,427
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	29,100	29,000
11	4	Total exposures related to derivative transactions (B)	3,655,873	3,084,134
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	509,341	682,034
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	293,293	403,524
15		The exposures for agent repo transactions	/	/
16	5	The Total exposures related to repo transactions (C)	802,635	1,085,558
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	8,950,474	8,666,031
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	5,348,626	5,196,467
19	6	Total exposures related to off-balance sheet transactions (D)	3,601,848	3,469,564
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,433,390	2,455,461
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	53,548,001	52,638,727
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	4.54%	4.66%
Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	53,548,001	52,638,727
		The Bank of Japan deposit	16,279,147	16,346,033
		Total exposures(Including due from the Bank of Japan) (F')	69,827,148	68,984,760
		Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.48%	3.55%