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

<Sumitomo Mitsui Trust Bank, Limited>

[Non-consolidated] (Millions of yen, except percentages				
Correspo ding line on Basel III disclosur template (Table2)	ding line # on Basel III disclosure template	Items	December 31, 2022	September 30, 2022
On-balan	e sheet expos	ures		
1		On-balance sheet exposures before deducting adjustment items	43,336,544	43,925,104
1a	1	Total assets reported in the non-consolidated balance sheet	49,244,326	50,382,558
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	5,907,782	6,457,453
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	248,988	240,600
3		Total on-balance sheet exposures (A)	43,087,555	43,684,504
Exposure	related to de	rivative transactions		ı
4		The amount equivalent to replacement cost associated with derivatives transactions, etc. multiplied by 1.4		
		Replacement cost associated with derivatives transactions, etc.	754,356	1,385,787
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.	1,137,943	1,298,751
	1	The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	910,327	1,046,462
	1	The amount of receivables arising from providing collateral, provided where deducted from the non-consolidated balance	710,027	1,0 10,102
6		The amount of receivances arising from providing conaterar, provided where deducted from the non-consondated 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)	61,871	85,754
8		The amount of client-cleared trade exposures for which a bank acting as clearing member is not obliged to make any indemnification (deduction)		
8			23,100	29,100
		indemnification (deduction)	23,100 23,100	29,100 29,100
9	4	indemnification (deduction) Adjusted effective notional amount of written credit derivatives		
9 10 11		indemnification (deduction) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives (deduction)	23,100	29,100
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9 10 11 Exposure :		indemnification (deduction) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives (deduction) Total exposures related to derivative transactions (B) Total exposures related to derivative transactions	23,100 2,740,757	29,100 3,645,247
9 10 11 Exposure :		indemnification (deduction) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives (deduction) Total exposures related to derivative transactions (B) to transactions The amount of assets related to repo transactions, etc. The amount of deductions from the assets above (line 12) (deduction)	23,100 2,740,757	29,100 3,645,247
9 10 11 Exposure : 12 13		indemnification (deduction) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives (deduction) Total exposures related to derivative transactions (B) to transactions The amount of assets related to repo transactions, etc. The amount of deductions from the assets above (line 12) (deduction) The exposures for counterparty credit risk for repo transactions, etc.	23,100 2,740,757 544,210	29,100 3,645,247 509,341
9 10 11 Exposure 12 13		indemnification (deduction) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives (deduction) Total exposures related to derivative transactions (B) to transactions The amount of assets related to repo transactions, etc. The amount of deductions from the assets above (line 12) (deduction) The exposures for counterparty credit risk for repo transactions, etc. The exposures for agent repo transactions	23,100 2,740,757 544,210	29,100 3,645,247 509,341
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9 10 11 Exposure: 12 13 14 15	s related to rep	indemnification (deduction) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives (deduction) Total exposures related to derivative transactions (B) transactions The amount of assets related to repo transactions, etc. The amount of deductions from the assets above (line 12) (deduction) The exposures for counterparty credit risk for repo transactions, etc. The amount of agent repo transactions The Total exposures related to repo transactions, etc. (C) -balance sheet transactions	23,100 2,740,757 544,210 - 227,130	29,100 3,645,247 509,341 - 292,836 802,177
9 10 11 Exposure: 12 13 14 15 16	s related to rep	indemnification (deduction) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives (deduction) Total exposures related to derivative transactions (B) to transactions The amount of assets related to repo transactions, etc. The amount of deductions from the assets above (line 12) (deduction) The exposures for counterparty credit risk for repo transactions, etc. The aposures for agent repo transactions The Total exposures related to repo transactions, etc. (C) Total exposures related to repo transactions etc.	23,100 2,740,757 544,210 - 227,130 771,340 6,373,100	29,100 3,645,247 509,341 - 292,836 802,177
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9 10 11 Exposure: 12 13 14 15 16 Exposure: 17 18 19 Basel III I 20 21	5 s related to rep 5 s related to off 6 everage ratio of 8	indemnification (deduction) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives (deduction) Total exposures related to derivative transactions (B) **Potal exposures related to repo transactions, etc.** The amount of assets related to repo transactions, etc. The amount of deductions from the assets above (line 12) (deduction) The exposures for counterparty credit risk for repo transactions, etc. The apposures for agent repo transactions The Total exposures related to repo transactions, etc. (C) **Dalance sheet transactions** Notional amount of off-balance sheet transactions The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction) Total exposures related to off-balance sheet transactions (D) **on a non-consolidated basis** The amount of capital (Tier1 capital) (E) Total exposures (F) = (A)+(B)+(C)+(D) Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	23,100 2,740,757 544,210 - 227,130 771,340 6,373,100 3,067,127 3,305,972	29,100 3,645,247 509,341 - 292,836 802,177 6,493,947 3,075,701 3,418,245
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