

Composition of Basel III leverage ratio as of December 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	December 31, 2022	September 30, 2022
On-balance sheet exposures				
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
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.	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
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	910,327	1,046,462
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)	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)		
9		Adjusted effective notional amount of written credit derivatives	23,100	29,100
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	23,100	29,100
11	4	Total exposures related to derivative transactions (B)	2,740,757	3,645,247
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	544,210	509,341
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	227,130	292,836
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	771,340	802,177
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	6,373,100	6,493,947
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	3,067,127	3,075,701
19	6	Total exposures related to off-balance sheet transactions (D)	3,305,972	3,418,245
Basel III leverage ratio on a non-consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,110,811	2,112,385
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	49,905,626	51,550,175
22		Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	4.22%	4.09%
Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	49,905,626	51,550,175
		The Bank of Japan deposit	16,689,534	16,279,147
		Total exposures(Including due from the Bank of Japan) (F')	66,595,160	67,829,322
		Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.16%	3.11%