

Composition of Basel III leverage ratio as of March 31, 2023

<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	March 31, 2023	December 31, 2022
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	45,068,723	45,166,295
1a	1	Total assets reported in the consolidated balance sheet	50,193,378	51,180,737
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)	5,124,654	6,014,442
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	239,515	226,601
3		Total on-balance sheet exposures (A)	44,829,208	44,939,693
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.	719,356	754,493
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.	1,197,629	1,141,533
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	823,974	910,327
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)	84,270	61,871
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	22,600	23,100
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	22,600	23,100
11	4	Total exposures related to derivative transactions (B)	2,656,690	2,744,483
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	546,097	544,210
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	228,299	227,150
15		The exposures for agent repo transactions	/	/
16	5	The Total exposures related to repo transactions (C)	774,396	771,360
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	8,981,004	8,767,620
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	5,365,558	5,254,291
19	6	Total exposures related to off-balance sheet transactions (D)	3,615,445	3,513,328
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,491,839	2,445,875
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	51,875,741	51,968,866
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	4.80%	4.70%
		Applied leverage ratio requirement	3.00%	/
Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	51,875,741	51,968,866
		The Bank of Japan deposit	18,544,609	16,689,534
		Total exposures(Including due from the Bank of Japan) (F')	70,420,351	68,658,400
		Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.53%	3.56%