

Composition of Basel III leverage ratio as of June 30, 2023

<Sumitomo Mitsui Trust Holdings, Inc.>

[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, 2023	March 31, 2023
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	46,668,997	45,353,432
1a	1	Total assets reported in the consolidated balance sheet	52,215,273	50,478,136
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)	5,546,276	5,124,704
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	294,720	284,142
3		Total on-balance sheet exposures (A)	46,374,276	45,069,289
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.	1,284,994	719,406
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.	1,178,789	1,199,063
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,135,258	823,974
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)	74,760	84,270
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	21,600	22,600
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	21,600	22,600
11	4	Total exposures related to derivative transactions (B)	3,524,281	2,658,175
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	590,027	546,097
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	270,938	228,299
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	860,966	774,396
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	9,066,237	8,981,004
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	5,429,253	5,365,558
19	6	Total exposures related to off-balance sheet transactions (D)	3,636,984	3,615,445
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,884,662	2,793,511
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	54,396,509	52,117,307
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	5.30%	5.36%
		Minimum leverage ratio requirement	3.00%	3.00%
		Leverage ratio buffer requirement	-%	-%
Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	54,396,509	52,117,307
		The Bank of Japan deposit	19,039,021	18,544,609
		Total exposures(Including due from the Bank of Japan) (F')	73,435,531	70,661,917
		Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.92%	3.95%