

Composition of Basel III leverage ratio as of September 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	September 30, 2023	June 30, 2023
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	47,354,996	46,668,997
1a	1	Total assets reported in the consolidated balance sheet	53,646,199	52,215,273
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)	6,291,203	5,546,276
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	300,487	294,720
3		Total on-balance sheet exposures (A)	47,054,508	46,374,276
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.	1,368,060	1,284,994
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.	1,264,665	1,178,789
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,260,774	1,135,258
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)	25,020	74,760
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	21,600
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	21,600	21,600
11	4	Total exposures related to derivative transactions (B)	3,868,479	3,524,281
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	582,904	590,027
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	253,618	270,938
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	836,522	860,966
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	9,193,279	9,066,237
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	5,486,376	5,429,253
19	6	Total exposures related to off-balance sheet transactions (D)	3,706,903	3,636,984
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,894,472	2,884,662
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	55,466,415	54,396,509
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	5.21%	5.30%
		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)	55,466,415	54,396,509
		The Bank of Japan deposit	19,498,955	19,039,021
		Total exposures(Including due from the Bank of Japan) (F')	74,965,370	73,435,531
		Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.86%	3.92%