

Composition of Basel III leverage ratio as of December 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	December 31, 2023	September 30, 2023
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	48,376,624	47,077,509
1a	1	Total assets reported in the consolidated balance sheet	53,497,475	53,368,130
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)	5,120,851	6,290,620
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	273,823	258,388
3		Total on-balance sheet exposures (A)	48,102,801	46,819,120
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.	905,108	1,367,478
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.	1,276,586	1,263,093
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	863,568	1,260,774
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)	45,563	25,020
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	18,600	21,600
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	18,600	21,600
11	4	Total exposures related to derivative transactions (B)	2,999,700	3,866,325
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	640,791	582,904
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	255,684	253,618
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	896,476	836,522
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	9,252,012	9,193,280
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	5,480,496	5,486,376
19	6	Total exposures related to off-balance sheet transactions (D)	3,771,515	3,706,904
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,619,528	2,575,868
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	55,770,493	55,228,873
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	4.69%	4.66%
		Minimum leverage ratio requirement	3.00%	3.00%
Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)	55,770,493	55,228,873
		The Bank of Japan deposit	19,561,863	19,498,955
		Total exposures(Including due from the Bank of Japan) (F')	75,332,356	74,727,828
		Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.47%	3.44%