

Composition of Basel III leverage ratio as of March 31, 2024

<Sumitomo Mitsui Trust Bank, Limited>
 [Consolidated, International standard]

(Millions of yen)

Corresponding line # on Basel III disclosure template (LR1)	Items	March 31, 2024	December 31, 2023
1	Total assets reported in the consolidated balance sheet	75,578,189	
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)	-	
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference	-	
4	Adjustments for temporary exemption of central bank reserves (if applicable) (deduction)	20,284,622	
5	Adjustment for fiduciary assets recognised on the consolidated balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure (deduction)		
6	Adjustments for regular-way purchases and sales of financial assets subject to trade date accounting	-	
7	Adjustments for eligible cash pooling transactions	-	
8	The amount of adjustment related to derivative transactions	(1,512,842)	
8a	Total exposures related to derivative transactions	1,706,741	
8b	The amount of assets related to derivative transactions(deduction)	3,219,583	
9	The amount of adjustment related to repo transactions, etc.	184,754	
9a	The total exposures related to repo transactions, etc.	828,554	
9b	The total exposures related to repo transactions, etc.(deduction)	643,800	
10	Total exposures related to off-balance sheet transactions	3,522,742	
11	The amount of adjustment items pertaining to Tier1 capital(Allowance for loan losses) (deduction)	8,703	
12	Other adjustments	(1,061,897)	
12a	The amount of adjustment items pertaining to Tier1 capital(except Allowance for loan losses) (deduction)	326,659	
12b	The amount of customers' liabilities for acceptances and guarantees(deduction)	595,482	
12c	The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	-	
12d	The amount of receivables arising from providing cash variation margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework(deduction)	139,755	
12e	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)	-	
13	Total exposures	56,417,620	

(Millions of yen, except percentages)

Corresponding line # on Basel III disclosure template (LR2)	Items	March 31, 2024	December 31, 2023
On-balance sheet exposures(1)			
1	On-balance sheet exposures before adjusting for items	50,834,700	
2	The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	-	
3	The amount of receivables arising from providing cash variation margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework (deduction)	139,755	
4	The amount of securities received under repo transactions, etc. (deduction)	-	
5	The amount of adjustment items pertaining to Tier1 capital(Allowance for loan losses) (deduction)	8,703	
6	The amount of adjustment items pertaining to Tier1 capital(except Allowance for loan losses) (deduction)	326,659	
7	Total on-balance sheet exposures (A)	50,359,581	
Exposures related to derivative transactions(2)			
8	The amount equivalent to replacement cost associated with derivatives transactions, etc. multiplied by 1.4	554,731	
9	The amount equivalent to potential future exposure associated with derivatives transactions, etc. multiplied by 1.4	1,152,009	
10	Exempted central counterparty (CCP) leg of client-cleared trade exposures(deduction)	-	
11	Adjusted effective notional amount of written credit derivatives, etc.	19,600	
12	The amount of deductions from effective notional amount of written credit derivatives, etc. (deduction)	19,600	
13	Total exposures related to derivative transactions (B)	1,706,741	
Exposures related to repo transactions(3)			
14	The amount of assets related to repo transactions, etc.	643,800	
15	The amount of deductions from the assets above(Line14) (deduction)	-	
16	The exposures for counterparty credit risk for repo transactions, etc.	184,754	
17	The exposures for agent repo transactions		
18	The total exposures related to repo transactions, etc. (C)	828,554	
Exposures related to off-balance sheet transactions(4)			
19	Notional amount of off-balance sheet transactions	9,184,632	
20	The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	5,661,890	
22	Total exposures related to off-balance sheet transactions (D)	3,522,742	
Basel III leverage ratio on a consolidated basis(5)			
23	The amount of capital (Tier1 capital) (E)	2,660,645	
24	Total exposures ((A)+(B)+(C)+(D)) (F)	56,417,620	
25	Basel III leverage ratio on a consolidated basis(E)/(F)	4.71%	
26	Minimum leverage ratio requirement	3.00%	
Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)(6)			
	Total exposures (F)	56,417,620	
	The Bank of Japan deposit	20,284,622	
	Total exposures(Including due from the Bank of Japan) (F')	76,702,242	
	Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)((E)/(F'))	3.46%	
Disclosure of mean values(7)			
28	Mean value of the amount of assets related to repo transactions, etc.(after deduction)((G)+(H))	658,450	
	Mean value of the amount of assets related to repo transactions, etc. (G)	658,450	
	Mean value of the amount deducted from repo transactions, etc.(deduction) (H)	-	
29	Quarter-end value of the amount of assets related to repo transactions, etc.(after deduction)((I)+(J))	643,800	
14	Quarter-end value of the amount of assets related to repo transactions, etc. (I)	643,800	
15	Quarter-end value of the amount deducted from repo transactions, etc.(deduction) (J)	-	
30	Total exposures (excluding The Bank of Japan deposit, incorporating mean value related to the amount of assets related to repo transactions, etc.(after deduction)) (K)	56,432,270	
30a	Total exposures (including The Bank of Japan deposit, incorporating mean value related to the amount of assets related to repo transactions, etc.(after deduction)) (L)	76,716,893	
31	Basel III leverage ratio on a consolidated basis (excluding The Bank of Japan deposit, incorporating mean value related to the amount of assets related to repo transactions, etc.(after deduction)((E)/(K))	4.71%	
31a	Basel III leverage ratio on a consolidated basis (including The Bank of Japan deposit, incorporating mean value related to the amount of assets related to repo transactions, etc.(after deduction)((E)/(L))	3.46%	

(Millions of yen, except percentages)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Items	March 31, 2024	December 31, 2023
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items		48,376,624
1a	1	Total assets reported in the consolidated balance sheet		53,497,475
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
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)		273,823
3		Total on-balance sheet exposures (A)		48,102,801
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
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
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.		863,568
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
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
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)		18,600
11	4	Total exposures related to derivative transactions (B)		2,999,700
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.		640,791
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
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)		896,476
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions		9,252,012
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)		5,480,496
19	6	Total exposures related to off-balance sheet transactions (D)		3,771,515
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)		2,619,528
21	8	Total exposures (F) = (A)+(B)+(C)+(D)		55,770,493
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)		4.69%
		Minimum leverage ratio requirement		3.00%
Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan)				
		Total exposures (F)		55,770,493
		The Bank of Japan deposit		19,561,863
		Total exposures(Including due from the Bank of Japan) (F')		75,332,356
		Basel III leverage ratio on a consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')		3.47%