

**Composition of Basel III leverage ratio as of September 30, 2021**

<Sumitomo Mitsui Trust Bank, Limited>

[Non-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, 2021	June 30, 2021
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	41,129,471	40,987,173
1a	1	Total assets reported in the non-consolidated balance sheet	44,752,312	44,871,930
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	3,622,840	3,884,757
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	217,299	213,134
3		Total on-balance sheet exposures (A)	40,912,172	40,774,038
<b>Exposures related to derivative transactions</b>				
4		The amount equivalent to replacement cost associated with derivatives transactions, etc. multiplied by 1.4		
		Replacement cost associated with derivatives transactions, etc.	545,728	544,786
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.	1,046,743	1,029,398
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	566,862	581,074
6		The amount of receivables arising from providing collateral, provided where deducted from the non-consolidated balance sheet pursuant to the operative accounting framework		
		The amount of receivables arising from providing cash margin, provided where deducted from the non-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)	166,684	184,611
8		The amount of client-cleared trade exposures for which a bank acting as clearing member is not obliged to make any indemnification (deduction)		
9		Adjusted effective notional amount of written credit derivatives	37,934	37,972
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	36,000	36,000
11	4	Total exposures related to derivative transactions (B)	1,994,584	1,972,621
<b>Exposures related to repo transactions</b>				
12		The amount of assets related to repo transactions, etc.	840,833	887,126
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	299,056	336,956
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	1,139,890	1,224,082
<b>Exposures related to off-balance sheet transactions</b>				
17		Notional amount of off-balance sheet transactions	5,511,437	5,576,533
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	2,692,747	2,708,757
19	6	Total exposures related to off-balance sheet transactions (D)	2,818,689	2,867,776
<b>Basel III leverage ratio on a non-consolidated basis</b>				
20		The amount of capital (Tier1 capital) (E)	2,161,597	2,138,961
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	46,865,337	46,838,519
22		Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	4.61%	4.56%
<b>Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan)</b>				
		Total exposures (F)	46,865,337	46,838,519
		The Bank of Japan deposit	16,503,707	15,644,168
		Total exposures(Including due from the Bank of Japan) (F')	63,369,045	62,482,687
		Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.41%	3.42%