

**Composition of Basel III leverage ratio as of June 30, 2022**

<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	June 30, 2022	March 31, 2022
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	43,490,808	42,957,850
1a	1	Total assets reported in the non-consolidated balance sheet	49,105,847	47,445,830
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	5,615,038	4,487,979
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	236,100	229,397
3		Total on-balance sheet exposures (A)	43,254,707	42,728,453
<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.	1,160,705	957,062
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.	1,177,586	1,066,025
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	860,326	804,496
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)	122,913	149,682
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	29,427	29,000
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	29,000	29,000
11	4	Total exposures related to derivative transactions (B)	3,076,133	2,677,901
<b>Exposures related to repo transactions</b>				
12		The amount of assets related to repo transactions, etc.	682,034	803,276
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	395,433	406,377
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	1,077,467	1,209,654
<b>Exposures related to off-balance sheet transactions</b>				
17		Notional amount of off-balance sheet transactions	6,177,476	5,936,622
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	2,917,909	2,827,562
19	6	Total exposures related to off-balance sheet transactions (D)	3,259,567	3,109,059
<b>Basel III leverage ratio on a non-consolidated basis</b>				
20		The amount of capital (Tier1 capital) (E)	2,151,151	2,122,761
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	50,667,876	49,725,068
22		Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	4.24%	4.26%
<b>Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan)</b>				
		Total exposures (F)	50,667,876	49,725,068
		The Bank of Japan deposit	16,346,033	15,084,261
		Total exposures(Including due from the Bank of Japan) (F')	67,013,909	64,809,330
		Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.21%	3.27%