

**Composition of Basel III leverage ratio as of June 30, 2023**

<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, 2023	March 31, 2023
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	44,537,019	43,262,706
1a	1	Total assets reported in the non-consolidated balance sheet	49,974,376	48,280,137
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	5,437,356	5,017,430
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	265,811	245,989
3		Total on-balance sheet exposures (A)	44,271,208	43,016,716
<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.	1,278,141	715,954
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.	1,173,067	1,193,702
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,135,258	823,974
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)	74,760	84,270
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	21,600	22,600
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	21,600	22,600
11	4	Total exposures related to derivative transactions (B)	3,511,707	2,649,361
<b>Exposures related to repo transactions</b>				
12		The amount of assets related to repo transactions, etc.	590,027	546,097
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	265,642	226,619
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	855,670	772,716
<b>Exposures related to off-balance sheet transactions</b>				
17		Notional amount of off-balance sheet transactions	6,661,882	6,612,055
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	3,225,951	3,157,712
19	6	Total exposures related to off-balance sheet transactions (D)	3,435,930	3,454,342
<b>Basel III leverage ratio on a non-consolidated basis</b>				
20		The amount of capital (Tier1 capital) (E)	2,264,079	2,168,997
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	52,074,516	49,893,138
22		Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	4.34%	4.34%
		Minimum leverage ratio requirement	3.00%	3.00%
<b>Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan)</b>				
		Total exposures (F)	52,074,516	49,893,138
		The Bank of Japan deposit	19,039,021	18,544,609
		Total exposures(Including due from the Bank of Japan) (F')	71,113,538	68,437,747
		Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.18%	3.16%