

**Composition of Basel III leverage ratio as of September 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	September 30, 2023	June 30, 2023
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	45,158,617	44,537,019
1a	1	Total assets reported in the non-consolidated balance sheet	51,341,324	49,974,376
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	6,182,706	5,437,356
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	270,931	265,811
3		Total on-balance sheet exposures (A)	44,887,686	44,271,208
<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.	1,359,589	1,278,141
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.	1,259,316	1,173,067
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	1,260,774	1,135,258
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)	25,020	74,760
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	21,600
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	21,600	21,600
11	4	Total exposures related to derivative transactions (B)	3,854,660	3,511,707
<b>Exposures related to repo transactions</b>				
12		The amount of assets related to repo transactions, etc.	582,904	590,027
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	248,376	265,642
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	831,281	855,670
<b>Exposures related to off-balance sheet transactions</b>				
17		Notional amount of off-balance sheet transactions	6,802,887	6,661,882
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	3,270,086	3,225,951
19	6	Total exposures related to off-balance sheet transactions (D)	3,532,801	3,435,930
<b>Basel III leverage ratio on a non-consolidated basis</b>				
20		The amount of capital (Tier1 capital) (E)	2,254,409	2,264,079
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	53,106,429	52,074,516
22		Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	4.24%	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)	53,106,429	52,074,516
		The Bank of Japan deposit	19,498,955	19,039,021
		Total exposures(Including due from the Bank of Japan) (F')	72,605,384	71,113,538
		Basel III leverage ratio on a non-consolidated basis(Including due from the Bank of Japan) (G') = (E)/(F')	3.10%	3.18%