

Composition of Leverage ratio as of March 31, 2019

<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	March 31, 2019	December 31, 2018
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	52,997,986	
1a	1	Total assets reported in the non-consolidated balance sheet	55,223,770	
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	2,225,784	
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	183,871	
3		Total on-balance sheet exposures (A)	52,814,114	
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.	447,852	
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.	983,509	
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	333,486	
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)	119,286	
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	126,192	
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	63,600	
11	4	Total exposures related to derivative transactions (B)	1,708,153	
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc	918,547	
13		The amount of deductions from the assets above (line 12) (deduction)	-	
14		The exposures for counterparty credit risk for repo transactions, etc	251,178	
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (C)	1,169,725	
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	4,963,061	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	2,413,107	
19	6	Total exposures related to off-balance sheet transactions (D)	2,549,953	
Leverage ratio on a non-consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,259,843	
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	58,241,947	
22		Leverage ratio on a non-consolidated basis (G) = (E)/(F)	3.88%	