

## Composition of Leverage ratio as of September 30, 2019

<Sumitomo Mitsui Trust Bank, Limited>

[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, 2019	June 30, 2019
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	54,313,361	53,274,956
1a	1	Total assets reported in the consolidated balance sheet	56,898,511	55,956,346
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (deduction)	-	-
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	-	-
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (deduction)	2,585,149	2,681,389
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	203,323	235,384
3		Total on-balance sheet exposures (A)	54,110,038	53,039,572
<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.	474,861	517,291
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.	936,164	989,411
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	425,309	428,245
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	/	/
		The amount of receivables arising from providing cash margin, provided where deducted from the 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)	86,781	133,428
8		The amount of client-cleared trade exposures for which a bank or bank holding company acting as clearing member is not obliged to make any indemnification (deduction)	/	/
9		Adjusted effective notional amount of written credit derivatives	77,339	101,341
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	57,300	63,000
11	4	Total exposures related to derivative transactions (B)	1,769,594	1,839,862
<b>Exposures related to repo transactions</b>				
12		The amount of assets related to repo transactions, etc.	900,489	930,561
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	299,187	252,908
15		The exposures for agent repo transaction	/	/
16	5	The Total exposures related to repo transactions, etc. (C)	1,199,676	1,183,469
<b>Exposures related to off-balance sheet transactions</b>				
17		Notional amount of off-balance sheet transactions	7,551,019	7,547,266
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	4,683,930	4,627,768
19	6	Total exposures related to off-balance sheet transactions (D)	2,867,088	2,919,498
<b>Leverage ratio on a consolidated basis</b>				
20		The amount of capital (Tier1 capital) (E)	2,466,947	2,439,841
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	59,946,397	58,982,403
22		Leverage ratio on a consolidated basis (G) = (E)/(F)	4.11%	4.13%