

Composition of Leverage ratio as of June 30, 2018

<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	June 30, 2018	March 31, 2018
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	52,474,774	52,455,012
1a	1	Total assets reported in the consolidated balance sheet	55,034,505	54,810,805
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)	2,559,730	2,355,792
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	282,128	283,619
3		Total on-balance sheet exposures (A)	52,192,646	52,171,392
Exposures related to derivative transactions				
4		Replacement cost associated with derivatives transactions, etc.	370,438	351,450
5		Add-on amount associated with derivatives transactions, etc.	832,390	890,937
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	602,449	565,540
6		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)	207,037	207,575
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	96,103	81,400
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	81,400	81,400
11	4	Total exposures related to derivative transactions (B)	1,612,945	1,600,354
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	778,661	687,580
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	169,959	168,492
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (C)	948,621	856,072
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	7,165,109	7,238,625
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	4,520,096	4,593,377
19	6	Total exposures related to off-balance sheet transactions (D)	2,645,012	2,645,248
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,664,814	2,630,475
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	57,399,225	57,273,067
22		Leverage ratio on a consolidated basis (G) = (E)/(F)	4.64%	4.59%