

Composition of Leverage ratio as of March 31, 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	March 31, 2019	December 31, 2018
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	54,543,698	54,265,918
1a	1	Total assets reported in the consolidated balance sheet	56,941,609	56,967,470
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)	2,397,911	2,701,551
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	235,022	278,115
3		Total on-balance sheet exposures (A)	54,308,676	53,987,802
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.	448,438	314,336
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.	987,726	942,301
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	333,486	626,087
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)	119,286	195,569
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	126,192	83,172
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	63,600	83,172
11	4	Total exposures related to derivative transactions (B)	1,712,957	1,687,156
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc	918,547	903,060
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	252,883	254,346
15		The exposures for agent repo transaction	/	/
16	5	The Total exposures related to repo transactions, etc. (C)	1,171,431	1,157,406
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	7,541,069	7,348,658
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	4,803,322	4,726,884
19	6	Total exposures related to off-balance sheet transactions (D)	2,737,747	2,621,774
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,421,640	2,553,940
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	59,930,811	59,454,139
22		Leverage ratio on a consolidated basis (G) = (E)/(F)	4.04%	4.29%