

Composition of Leverage ratio as of June 30, 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	June 30, 2019	March 31, 2019
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	51,633,818	52,997,986
1a	1	Total assets reported in the non-consolidated balance sheet	54,147,643	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)	2,513,825	2,225,784
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	188,647	183,871
3		Total on-balance sheet exposures (A)	51,445,171	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.	517,213	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.	985,188	983,509
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	428,245	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)	133,428	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	101,341	126,192
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	63,000	63,600
11	4	Total exposures related to derivative transactions (B)	1,835,561	1,708,153
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc	930,561	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	252,905	251,178
15		The exposures for agent repo transaction	/	/
16	5	The Total exposures related to repo transactions, etc. (C)	1,183,467	1,169,725
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	4,933,344	4,963,061
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	2,299,272	2,413,107
19	6	Total exposures related to off-balance sheet transactions (D)	2,634,071	2,549,953
Leverage ratio on a non-consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,270,945	2,259,843
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	57,098,271	58,241,947
22		Leverage ratio on a non-consolidated basis (G) = (E)/(F)	3.97%	3.88%