

## 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
<b>On-balance sheet exposures</b>				
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
<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.	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
<b>Exposures related to repo transactions</b>				
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
<b>Exposures related to off-balance sheet transactions</b>				
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
<b>Leverage ratio on a non-consolidated basis</b>				
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%