

Composition of Leverage ratio as of March 31, 2016

<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, 2016	March 31, 2015
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	49,092,844	41,415,042
1a	1	Total assets reported in the consolidated balance sheet	51,613,282	44,070,299
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)	2,520,438	2,655,256
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	192,895	206,588
3		Total on-balance sheet exposures (A)	48,899,948	41,208,454
Exposures related to derivative transactions				
4		Replacement cost associated with derivatives transactions, etc.	571,207	570,299
5		Add-on amount associated with derivatives transactions, etc.	889,596	760,819
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	479,347	671,992
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)	317,580	539,592
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	77,279	53,809
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	70,900	47,800
11	4	Total exposures related to derivative transactions (B)	1,628,949	1,469,528
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc	436,834	446,995
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	38,271	32,671
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (C)	475,106	479,667
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	7,556,280	5,214,751
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	4,790,605	2,761,178
19	6	Total exposures related to off-balance sheet transactions (D)	2,765,674	2,453,573
Leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,273,191	2,010,742
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	53,769,679	45,611,224
22		Leverage ratio on a consolidated basis (G) = (E)/(F)	4.22%	4.40%