

## Composition of Leverage ratio as of March 31, 2017

<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, 2017	March 31, 2016
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	50,159,820	49,092,844
1a	1	Total assets reported in the consolidated balance sheet	52,540,547	51,613,282
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)	2,380,727	2,520,438
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	244,764	192,895
3		Total on-balance sheet exposures (A)	49,915,055	48,899,948
<b>Exposures related to derivative transactions</b>				
4		Replacement cost associated with derivatives transactions, etc.	492,046	571,207
5		Add-on amount associated with derivatives transactions, etc.	1,005,688	889,596
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	473,833	479,347
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)	225,097	317,580
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	80,698	77,279
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	77,900	70,900
11	4	Total exposures related to derivative transactions (B)	1,749,269	1,628,949
<b>Exposures related to repo transactions</b>				
12		The amount of assets related to repo transactions, etc	548,844	436,834
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	77,155	38,271
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (C)	625,999	475,106
<b>Exposures related to off-balance sheet transactions</b>				
17		Notional amount of off-balance sheet transactions	7,355,855	7,556,280
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	4,709,025	4,790,605
19	6	Total exposures related to off-balance sheet transactions (D)	2,646,829	2,765,674
<b>Leverage ratio on a consolidated basis</b>				
20		The amount of capital (Tier1 capital) (E)	2,445,723	2,273,191
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	54,937,154	53,769,679
22		Leverage ratio on a consolidated basis (G) = (E)/(F)	4.45%	4.22%