

## Composition of Leverage ratio as of June 30, 2018

<Sumitomo Mitsui Trust Holdings, Inc. >

[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, 2018	March 31, 2018
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	64,750,836	65,922,559
1a	1	Total assets reported in the consolidated balance sheet	67,345,518	68,356,798
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)	2,594,681	2,434,239
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	294,193	296,029
3		Total on-balance sheet exposures (A)	64,456,643	65,626,529
<b>Exposures related to derivative transactions</b>				
4		Replacement cost associated with derivatives transactions, etc.	370,438	351,450
5		Add-on amount associated with derivatives transactions, etc.	832,390	890,937
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	629,079	592,740
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)	207,037	207,575
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	96,103	81,400
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	81,400	81,400
11	4	Total exposures related to derivative transactions (B)	1,639,575	1,627,554
<b>Exposures related to repo transactions</b>				
12		The amount of assets related to repo transactions, etc.	786,982	738,826
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	169,959	168,492
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (C)	956,942	907,318
<b>Exposures related to off-balance sheet transactions</b>				
17		Notional amount of off-balance sheet transactions	7,176,999	7,250,523
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	4,530,806	4,604,087
19	6	Total exposures related to off-balance sheet transactions (D)	2,646,192	2,646,436
<b>Leverage ratio on a consolidated basis</b>				
20		The amount of capital (Tier1 capital) (E)	2,845,760	2,821,417
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	69,699,354	70,807,838
22		Leverage ratio on a consolidated basis (G) = (E)/(F)	4.08%	3.98%