

Composition of Basel III leverage ratio as of December 31, 2019

<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	December 31, 2019	September 30, 2019
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	52,648,705	54,313,361
1a	1	Total assets reported in the consolidated balance sheet	55,126,869	56,898,511
1b	2	The amount of assets of subsidiaries that are not included in the scope of the Basel III leverage ratio on a consolidated basis (deduction)	-	-
1c	7	The amount of assets of subsidiaries that are included in the scope of the Basel III 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)	2,478,164	2,585,149
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	207,669	203,323
3		Total on-balance sheet exposures (A)	52,441,035	54,110,038
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.	456,155	474,861
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.	919,321	936,164
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	367,880	425,309
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	/	/
		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)	137,560	86,781
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	92,789	77,339
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	60,100	57,300
11	4	Total exposures related to derivative transactions (B)	1,638,486	1,769,594
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc	907,461	900,489
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	256,409	299,187
15		The exposures for agent repo transaction	/	/
16	5	The Total exposures related to repo transactions, etc. (C)	1,163,871	1,199,676
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	6,703,760	7,551,019
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	4,006,681	4,683,930
19	6	Total exposures related to off-balance sheet transactions (D)	2,697,079	2,867,088
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,477,180	2,466,947
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	57,940,472	59,946,397
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	4.27%	4.11%