

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

<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	December 31, 2019	September 30, 2019
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	52,868,768	54,510,045
1a	1	Total assets reported in the consolidated balance sheet	55,346,961	57,095,352
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)	2,478,192	2,585,307
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	236,217	232,292
3		Total on-balance sheet exposures (A)	52,632,551	54,277,753
<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.	456,183	474,878
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.	919,994	936,714
		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)	1,639,187	1,770,161
<b>Exposures related to repo transactions</b>				
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
<b>Exposures related to off-balance sheet transactions</b>				
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
<b>Basel III leverage ratio on a consolidated basis</b>				
20		The amount of capital (Tier1 capital) (E)	2,820,867	2,805,439
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	58,132,689	60,114,680
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	4.85%	4.66%