

Composition of Basel III leverage ratio as of March 31, 2020

<Sumitomo Mitsui Trust Bank, Limited>

[Non-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, 2020	December 31, 2019
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	50,893,212	51,045,960
1a	1	Total assets reported in the non-consolidated balance sheet	54,596,753	53,362,530
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	3,703,541	2,316,569
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	178,452	185,379
3		Total on-balance sheet exposures (A)	50,714,759	50,860,581
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.	650,734	456,154
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.	899,937	915,399
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	504,362	367,880
6		The amount of receivables arising from providing collateral, provided where deducted from the non-consolidated balance sheet pursuant to the operative accounting framework		
		The amount of receivables arising from providing cash margin, provided where deducted from the non-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)	169,673	137,560
8		The amount of client-cleared trade exposures for which a bank acting as clearing member is not obliged to make any indemnification (deduction)		
9		Adjusted effective notional amount of written credit derivatives	74,034	92,789
10		The amount of deductions from effective notional amount of written credit derivatives (deduction)	53,600	60,100
11	4	Total exposures related to derivative transactions (B)	1,905,796	1,634,563
Exposures related to repo transactions				
12		The amount of assets related to repo transactions, etc.	1,961,419	907,461
13		The amount of deductions from the assets above (line 12) (deduction)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc.	282,730	255,799
15		The exposures for agent repo transactions		
16	5	The Total exposures related to repo transactions, etc. (C)	2,244,150	1,163,261
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	4,907,732	4,911,330
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	2,375,148	2,358,653
19	6	Total exposures related to off-balance sheet transactions (D)	2,532,583	2,552,676
Basel III leverage ratio on a non-consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,193,206	2,265,493
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	57,397,289	56,211,082
22		Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	3.82%	4.03%