

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

<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	March 31, 2020	December 31, 2019
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	52,633,729	52,868,768
1a	1	Total assets reported in the consolidated balance sheet	56,500,552	55,346,961
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)	3,866,823	2,478,192
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	168,212	236,217
3		Total on-balance sheet exposures (A)	52,465,517	52,632,551
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.	650,790	456,183
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.	904,492	919,994
		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 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)	169,673	137,560
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	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)	1,910,406	1,639,187
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.	287,850	256,409
15		The exposures for agent repo transactions	/	/
16	5	The Total exposures related to repo transactions, etc. (C)	2,249,270	1,163,871
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	7,426,754	6,703,760
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	4,726,571	4,006,681
19	6	Total exposures related to off-balance sheet transactions (D)	2,700,183	2,697,079
Basel III leverage ratio on a consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,758,167	2,820,867
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	59,325,377	58,132,689
22		Basel III leverage ratio on a consolidated basis (G) = (E)/(F)	4.64%	4.85%