

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

<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	December 31, 2019	September 30, 2019
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	51,045,960	52,754,211
1a	1	Total assets reported in the non-consolidated balance sheet	53,362,530	55,175,076
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (deduction)	2,316,569	2,420,865
2	7	The amount of adjustment items pertaining to Tier1 capital (deduction)	185,379	188,952
3		Total on-balance sheet exposures (A)	50,860,581	52,565,258
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.	456,154	474,758
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.	915,399	932,082
		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 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)	137,560	86,781
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	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)	1,634,563	1,765,409
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	255,799	297,222
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (C)	1,163,261	1,197,711
Exposures related to off-balance sheet transactions				
17		Notional amount of off-balance sheet transactions	4,911,330	4,942,144
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (deduction)	2,358,653	2,354,823
19	6	Total exposures related to off-balance sheet transactions (D)	2,552,676	2,587,320
Basel III leverage ratio on a non-consolidated basis				
20		The amount of capital (Tier1 capital) (E)	2,265,493	2,252,687
21	8	Total exposures (F) = (A)+(B)+(C)+(D)	56,211,082	58,115,701
22		Basel III leverage ratio on a non-consolidated basis (G) = (E)/(F)	4.03%	3.87%