Overview of Risk-weighted assets as of June 30, 2021
<Sumitomo Mitsui Trust Bank, Limited>
[Non-consolidated, International standard]

(Millions of yen)

OV1: Overview of Risk-weighted assets

Basel III template No.		Risk-weighted assets		Minimum capital requirements	
		June 30, 2021	March 31, 2021	June 30, 2021	March 31, 2021
1	Credit risk (excluding counterparty credit risk)	12,116,077	12,381,768	1,018,053	1,040,123
2	Of which: Standardised Approach (SA)	1,149	1,106	91	88
3	Of which: Internal Ratings-Based (IRB) Approach	10,159,824	10,329,612	861,553	875,951
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	-	-	-	-
	Other assets	1,955,102	2,051,049	156,408	164,083
4	Counterparty credit risk (CCR)	1,099,304	1,155,749	89,961	94,542
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	391,620	405,097	33,209	34,352
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	631,348	674,527	50,507	53,962
	Of which: Central Counterparty (CCP)	47,618	47,434	3,809	3,794
	Others	28,716	28,689	2,435	2,432
7	Equity positions in banking book under market-based approach	326,889	482,003	27,720	40,873
8	Equity investment in funds (Look-Through Approach (LTA))	992,744	1,054,083	79,419	84,326
9	Equity investment in funds (Mandate-Based Approach (MBA))	963,620	948,627	77,089	75,890
	Equity investment in funds (Probability Approach (PA) subject to 250% risk weight)	-	-	-	-
	Equity investment in funds (Probability Approach (PA) subject to 400% risk weight)	-	-	-	-
10	Equity investment in funds (Fall-Back Approach (FBA) subject to 1,250% risk weight)	1,067	1,091	85	87
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	194,925	235,194	15,594	18,815
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	179,485	218,062	14,358	17,444
14	Of which: External Ratings-Based Approach (SEC-ERBA)	15,439	17,132	1,235	1,370
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	0	0	0	0
16	Market risk	1,698,657	1,407,899	135,892	112,631
17	Of which: Standardised Approach (SA)	2,305	2,640	184	211
18	Of which: Internal Model Approaches (IMA)	1,696,352	1,405,258	135,708	112,420
19	Operational risk	657,321	657,321	52,585	52,585
20	Of which: Basic Indicator Approach (BIA)	-	-	-	-
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	657,321	657,321	52,585	52,585
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	157,664	157,826	13,369	13,383
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	18,872,154	19,165,759	1,509,772	1,533,260

* Total risk-weighted assets of template No.25 are only applied scaling factor.