Overview of Risk-weighted assets as of June 30, 2020
<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, 2020	March 31, 2020	June 30, 2020	March 31, 2020
1	Credit risk (excluding counterparty credit risk)	12,293,257	12,128,127	1,032,648	1,017,944
2	Of which: Standardised Approach (SA)	1,423	798	113	63
3	Of which: Internal Ratings-Based (IRB) Approach	10,247,378	9,936,345	868,977	842,602
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	-	-	-	-
	Other assets	2,044,455	2,190,983	163,556	175,278
4	Counterparty credit risk (CCR)	1,106,565	1,122,066	90,444	91,729
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	376,837	389,713	31,955	33,047
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	649,169	663,005	51,933	53,040
	Of which: Central Counterparty (CCP)	57,611	49,867	4,608	3,989
	Others	22,947	19,479	1,945	1,651
7	Equity positions in banking book under market-based approach	339,710	198,330	28,807	16,818
8	Equity investment in funds (Look-Through Approach (LTA))	994,986	861,670	79,598	68,933
9	Equity investment in funds (Mandate-Based Approach (MBA))	804,574	762,411	64,365	60,992
	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)	1,135	1,137	90	91
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	244,823	275,322	19,585	22,025
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	232,176	262,517	18,574	21,001
14	Of which: External Ratings-Based Approach (SEC-ERBA)	12,646	12,804	1,011	1,024
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	0	0	0	0
16	Market risk	1,279,693	1,316,579	102,375	105,326
17	Of which: Standardised Approach (SA)	3,978	4,765	318	381
18	Of which: Internal Model Approaches (IMA)	1,275,714	1,311,813	102,057	104,945
19	Operational risk	647,978	647,978	51,838	51,838
20	Of which: Basic Indicator Approach (BIA)	428	428	34	34
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	647,549	647,549	51,803	51,803
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	157,457	157,454	13,352	13,352
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor)*	18,538,841	18,113,159	1,483,107	1,449,052

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