Overview of Risk-weighted assets as of December 31, 2022
<Sumitomo Mitsui Trust Bank, Limited>
[Consolidated, International standard]

(Millions of yen)

OV1: Overview of Risk-weighted assets

Basel III template No.		Risk-weighted assets		Minimum capital requirements	
		December 31, 2022	September 30, 2022	December 31, 2022	September 30, 2022
1	Credit risk (excluding counterparty credit risk)	12,918,991	12,961,090	1,090,125	1,093,228
2	Of which: Standardised Approach (SA)	451,701	465,124	36,136	37,209
3	Of which: Internal Ratings-Based (IRB) Approach	11,793,022	11,737,770	1,000,048	995,362
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	104,022	90,940	8,321	7,275
	Other assets	570,244	667,255	45,619	53,380
4	Counterparty credit risk (CCR)	1,107,554	1,292,523	90,325	105,486
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	345,843	421,391	29,314	35,712
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	551,483	644,275	44,118	51,542
	Of which: Central Counterparty (CCP)	72,996	79,751	5,839	6,380
	Others	137,231	147,104	11,052	11,851
7	Equity positions in banking book under market-based approach	212,395	367,549	18,011	31,168
8	Equity investment in funds (Look-Through Approach (LTA))	2,117,383	1,273,213	169,390	101,857
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,368,055	2,037,500	109,444	163,000
	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)	1,303	1,762	104	140
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	338,631	416,099	27,090	33,287
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	319,682	399,947	25,574	31,995
14	Of which: External Ratings-Based Approach (SEC-ERBA)	18,744	15,904	1,499	1,272
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	205	247	16	19
16	Market risk	1,949,854	1,285,223	155,988	102,817
17	Of which: Standardised Approach (SA)	34,537	28,663	2,762	2,293
18	Of which: Internal Model Approaches (IMA)	1,915,316	1,256,559	153,225	100,524
19	Operational risk	811,103	811,103	64,888	64,888
20	Of which: Basic Indicator Approach (BIA)	131,098	131,098	10,487	10,487
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	680,005	680,005	54,400	54,400
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	518,025	514,630	43,928	43,640
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor)*	22,116,217	21,743,948	1,769,297	1,739,515

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