Overview of Risk-weighted assets as of December 31, 2022
<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	
		December 31, 2022	September 30, 2022	December 31, 2022	September 30, 2022
1	Credit risk (excluding counterparty credit risk)	12,715,587	12,823,173	1,068,256	1,076,829
2	Of which: Standardised Approach (SA)	907	922	72	73
3	Of which: Internal Ratings-Based (IRB) Approach	10,627,081	10,620,008	901,176	900,576
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	-	-	-	-
	Other assets	2,087,598	2,202,241	167,007	176,179
4	Counterparty credit risk (CCR)	981,718	1,157,022	80,257	94,645
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	342,851	416,803	29,073	35,344
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	550,465	643,194	44,037	51,455
	Of which: Central Counterparty (CCP)	72,996	79,751	5,839	6,380
	Others	15,405	17,273	1,306	1,464
7	Equity positions in banking book under market-based approach	190,003	348,378	16,112	29,542
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))	1,367,333	2,036,840	109,386	162,947
	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	270,485	347,861	21,638	27,828
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	251,741	331,957	20,139	26,556
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	0	0	0	0
16	Market risk	1,930,947	1,270,454	154,475	101,636
17	Of which: Standardised Approach (SA)	15,630	13,894	1,250	1,111
18	Of which: Internal Model Approaches (IMA)	1,915,316	1,256,559	153,225	100,524
19	Operational risk	628,846	628,846	50,307	50,307
20	Of which: Basic Indicator Approach (BIA)	-	-	-	-
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	628,846	628,846	50,307	50,307
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	276,268	271,143	23,427	22,992
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor)*	21,166,974	20,859,113	1,693,357	1,668,729

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