Overview of Risk-weighted assets as of March 31, 2023
<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	
		March 31, 2023	December 31, 2022	March 31, 2023	December 31, 2022
1	Credit risk (excluding counterparty credit risk)	13,326,102	12,715,587	1,118,471	1,068,256
2	Of which: Standardised Approach (SA)	844	907	67	72
3	Of which: Internal Ratings-Based (IRB) Approach	10,913,090	10,627,081	925,430	901,176
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	-	-	-	-
	Other assets	2,412,167	2,087,598	192,973	167,007
4	Counterparty credit risk (CCR)	1,107,530	981,718	90,463	80,257
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	371,522	342,851	31,505	29,073
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	643,376	550,465	51,470	44,037
	Of which: Central Counterparty (CCP)	76,398	72,996	6,111	5,839
	Others	16,232	15,405	1,376	1,306
7	Equity positions in banking book under market-based approach	175,413	190,003	14,875	16,112
8	Equity investment in funds (Look-Through Approach (LTA))	1,987,297	2,117,383	158,983	169,390
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,560,189	1,367,333	124,815	109,386
	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)	1,311	1,303	104	104
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	266,300	270,485	21,304	21,638
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	249,067	251,741	19,925	20,139
14	Of which: External Ratings-Based Approach (SEC-ERBA)	17,232	18,744	1,378	1,499
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	0	0	0	0
16	Market risk	1,775,223	1,930,947	142,017	154,475
17	Of which: Standardised Approach (SA)	19,158	15,630	1,532	1,250
18	Of which: Internal Model Approaches (IMA)	1,756,065	1,915,316	140,485	153,225
19	Operational risk	645,616	628,846	51,649	50,307
20	Of which: Basic Indicator Approach (BIA)	-	-	-	-
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	645,616	628,846	51,649	50,307
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	224,506	276,268	19,038	23,427
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	21,771,535	21,166,974	1,741,722	1,693,357

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