Overview of Risk-weighted assets as of June 30, 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	
		June 30, 2023	March 31, 2023	June 30, 2023	March 31, 2023
1	Credit risk (excluding counterparty credit risk)	13,734,736	13,326,102	1,152,599	1,118,471
2	Of which: Standardised Approach (SA)	835	844	66	67
3	Of which: Internal Ratings-Based (IRB) Approach	11,212,711	10,913,090	950,837	925,430
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	-	-	-	-
	Other assets	2,521,189	2,412,167	201,695	192,973
4	Counterparty credit risk (CCR)	1,195,186	1,107,530	97,789	90,463
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	433,708	371,522	36,778	31,505
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	680,193	643,376	54,415	51,470
	Of which: Central Counterparty (CCP)	62,007	76,398	4,960	6,111
	Others	19,275	16,232	1,634	1,376
7	Equity positions in banking book under market-based approach	301,214	175,413	25,542	14,875
8	Equity investment in funds (Look-Through Approach (LTA))	2,013,779	1,987,297	161,102	158,983
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,660,526	1,560,189	132,842	124,815
	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)	1,247	1,311	99	104
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	279,118	266,300	22,329	21,304
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	262,929	249,067	21,034	19,925
14	Of which: External Ratings-Based Approach (SEC-ERBA)	16,188	17,232	1,295	1,378
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	0	0	0	0
16	Market risk	1,534,939	1,775,223	122,795	142,017
17	Of which: Standardised Approach (SA)	20,320	19,158	1,625	1,532
18	Of which: Internal Model Approaches (IMA)	1,514,618	1,756,065	121,169	140,485
19	Operational risk	645,616	645,616	51,649	51,649
20	Of which: Basic Indicator Approach (BIA)	-	-	-	-
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	645,616	645,616	51,649	51,649
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	169,642	224,506	14,385	19,038
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	22,264,199	21,771,535	1,781,135	1,741,722

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