Overview of Risk-weighted assets as of December 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	
		December 31, 2023	September 30, 2023	December 31, 2023	September 30, 2023
1	Credit risk (excluding counterparty credit risk)	14,155,065	13,970,573	1,188,030	1,172,784
2	Of which: Standardised Approach (SA)	1,073	625	85	50
3	Of which: Internal Ratings-Based (IRB) Approach	11,588,534	11,487,234	982,707	974,117
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	-	-	-	-
	Other assets	2,565,458	2,482,714	205,236	198,617
4	Counterparty credit risk (CCR)	1,064,289	1,244,998	87,007	101,923
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	376,020	463,619	31,886	39,314
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	604,914	690,085	48,393	55,206
	Of which: Central Counterparty (CCP)	71,014	70,897	5,681	5,671
	Others	12,339	20,396	1,046	1,729
7	Equity positions in banking book under market-based approach	266,263	257,302	22,579	21,819
8	Equity investment in funds (Look-Through Approach (LTA))	1,669,835	1,844,440	133,586	147,555
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,756,629	1,733,183	140,530	138,654
	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)	800	841	64	67
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	314,101	293,751	25,128	23,500
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	292,886	278,299	23,430	22,263
14	Of which: External Ratings-Based Approach (SEC-ERBA)	21,214	15,451	1,697	1,236
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	0	0	0	0
16	Market risk	1,688,761	1,743,980	135,100	139,518
17	Of which: Standardised Approach (SA)	40,400	40,898	3,232	3,271
18	Of which: Internal Model Approaches (IMA)	1,648,361	1,703,082	131,868	136,246
19	Operational risk	684,403	684,403	54,752	54,752
20	Of which: Basic Indicator Approach (BIA)	-	-	-	-
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	684,403	684,403	54,752	54,752
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	152,146	152,137	12,902	12,901
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor)*	22,496,014	22,668,454	1,799,681	1,813,476

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