Comparison of modelled and standardised risk-weighted assets at risk level as of March 31, 2024

<Sumitomo Mitsui Trust Bank, Limited >

[Consolidated, International standard]

(Millions of yen)

Item No.		a	b	c	d
		Risk-weighted assets (RWA)			
		RWA for modelled approaches that banks have supervisory approval to use	RWA for portfolios where standardised approaches are used	Total Actual RWA (a + b) (ie RWA which banks report as current requirements)	RWA calculated using full standardised approach (ie used in the base of the output floor)
1	Credit risk (excluding counterparty credit risk)	14,170,220	512,447	14,682,668	25,774,983
2	Counterparty credit risk	428,017	28,865	456,883	995,074
3	Credit valuation adjustment		512,063	512,063	512,063
4	Securitisation exposures in the banking book	411,818	26,644	438,462	1,075,184
5	Market risk	－	990,531	990,531	990,531
6	Operational risk		1,060,031	1,060,031	1,060,031
7	Residual RWA		4,933,733	4,933,733	3,100,742
8	Total	15,010,056	8,064,317	23,074,373	33,508,611