Comparison of modelled and standardised risk-weighted assets at risk level as of March 31, 2025

<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)	12,180,174	1,581,342	13,761,517	24,905,687
2	Counterparty credit risk	337,212	55,933	393,146	755,163
3	Credit valuation adjustment		412,168	412,168	412,168
4	Securitisation exposures in the banking book	341,463	29,499	370,963	683,730
5	Market risk	―	1,221,742	1,221,742	1,221,742
6	Operational risk		1,284,217	1,284,217	1,284,217
7	Residual RWA		5,023,596	5,023,596	3,146,206
8	Total	12,858,850	9,608,502	22,467,352	32,408,916