Overview of Risk-weighted assets as of June 30, 2021
<Sumitomo Mitsui Trust Holdings, Inc. >
[Consolidated, International standard]

(Millions of yen)

OV1: Overview of Risk-weighted assets

Basel III template No.		Risk-weighted assets		Minimum capital requirements	
		June 30, 2021	March 31, 2021	June 30, 2021	March 31, 2021
1	Credit risk (excluding counterparty credit risk)	12,220,911	12,476,989	1,031,663	1,053,378
2	Of which: Standardised Approach (SA)	338,807	370,123	27,104	29,609
3	Of which: Internal Ratings-Based (IRB) Approach	11,247,965	11,503,965	953,827	975,536
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	88,088	76,111	7,047	6,088
	Other assets	546,050	526,789	43,684	42,143
4	Counterparty credit risk (CCR)	1,201,725	1,245,732	98,156	101,741
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	394,547	407,852	33,444	34,573
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	632,426	675,826	50,594	54,066
	Of which: Central Counterparty (CCP)	47,618	47,434	3,809	3,794
	Others	127,132	114,618	10,308	9,307
7	Equity positions in banking book under market-based approach	343,327	499,442	29,114	42,352
8	Equity investment in funds (Look-Through Approach (LTA))	992,726	1,054,073	79,418	84,325
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,119,640	1,072,252	89,571	85,780
	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)	1,067	1,091	85	87
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	271,680	309,080	21,734	24,726
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	255,717	291,351	20,457	23,308
14	Of which: External Ratings-Based Approach (SEC-ERBA)	15,439	17,132	1,235	1,370
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	523	597	41	47
16	Market risk	1,719,211	1,427,275	137,536	114,182
17	Of which: Standardised Approach (SA)	22,859	22,017	1,828	1,761
18	Of which: Internal Model Approaches (IMA)	1,696,352	1,405,258	135,708	112,420
19	Operational risk	972,392	972,392	77,791	77,791
20	Of which: Basic Indicator Approach (BIA)	191,747	191,747	15,339	15,339
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	780,645	780,645	62,451	62,451
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	425,607	413,988	36,091	35,106
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	20,014,533	20,243,399	1,601,162	1,619,471

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