Overview of Risk-weighted assets as of June 30, 2022
<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, 2022	March 31, 2022	June 30, 2022	March 31, 2022
1	Credit risk (excluding counterparty credit risk)	12,597,436	12,428,600	1,062,233	1,048,742
2	Of which: Standardised Approach (SA)	463,438	410,820	37,075	32,865
3	Of which: Internal Ratings-Based (IRB) Approach	11,341,344	11,344,677	961,746	962,028
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	85,208	66,079	6,816	5,286
	Other assets	707,443	607,023	56,595	48,561
4	Counterparty credit risk (CCR)	1,294,179	1,271,839	105,657	103,834
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	419,369	409,215	35,546	34,692
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	651,887	660,133	52,151	52,810
	Of which: Central Counterparty (CCP)	67,871	55,007	5,429	4,400
	Others	155,050	147,482	12,529	11,930
7	Equity positions in banking book under market-based approach	420,442	226,481	35,653	19,205
8	Equity investment in funds (Look-Through Approach (LTA))	759,179	893,876	60,734	71,510
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,525,517	1,363,728	122,041	109,098
	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)	1,683	1,448	134	115
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	377,244	357,010	30,179	28,560
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	360,419	341,805	28,833	27,344
14	Of which: External Ratings-Based Approach (SEC-ERBA)	16,529	14,852	1,322	1,188
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	295	352	23	28
16	Market risk	1,386,206	1,268,574	110,896	101,485
17	Of which: Standardised Approach (SA)	37,730	33,718	3,018	2,697
18	Of which: Internal Model Approaches (IMA)	1,348,475	1,234,856	107,878	98,788
19	Operational risk	945,703	945,703	75,656	75,656
20	Of which: Basic Indicator Approach (BIA)	209,208	209,208	16,736	16,736
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	736,495	736,495	58,919	58,919
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	653,654	620,460	55,429	52,615
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	20,732,714	20,135,316	1,658,617	1,610,825

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