Overview of Risk-weighted assets as of September 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	
		September 30, 2022	June 30, 2022	September 30, 2022	June 30, 2022
1	Credit risk (excluding counterparty credit risk)	13,037,315	12,597,436	1,099,353	1,062,233
2	Of which: Standardised Approach (SA)	481,523	463,438	38,521	37,075
3	Of which: Internal Ratings-Based (IRB) Approach	11,743,370	11,341,344	995,837	961,746
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	90,940	85,208	7,275	6,816
	Other assets	721,481	707,443	57,718	56,595
4	Counterparty credit risk (CCR)	1,293,371	1,294,179	105,554	105,657
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	421,937	419,369	35,756	35,546
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	644,577	651,887	51,566	52,151
	Of which: Central Counterparty (CCP)	79,751	67,871	6,380	5,429
	Others	147,104	155,050	11,851	12,529
7	Equity positions in banking book under market-based approach	384,854	420,442	32,635	35,653
8	Equity investment in funds (Look-Through Approach (LTA))	1,273,152	759,179	101,852	60,734
9	Equity investment in funds (Mandate-Based Approach (MBA))	2,151,178	1,525,517	172,094	122,041
	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)	1,762	1,683	140	134
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	416,099	377,244	33,287	30,179
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	399,947	360,419	31,995	28,833
14	Of which: External Ratings-Based Approach (SEC-ERBA)	15,904	16,529	1,272	1,322
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	247	295	19	23
16	Market risk	1,306,218	1,386,206	104,497	110,896
17	Of which: Standardised Approach (SA)	49,658	37,730	3,972	3,018
18	Of which: Internal Model Approaches (IMA)	1,256,559	1,348,475	100,524	107,878
19	Operational risk	957,726	945,703	76,618	75,656
20	Of which: Basic Indicator Approach (BIA)	211,754	209,208	16,940	16,736
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	745,971	736,495	59,677	58,919
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	676,956	653,654	57,405	55,429
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	22,293,002	20,732,714	1,783,440	1,658,617

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