Overview of Risk-weighted assets as of December 31, 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	
		December 31, 2022	September 30, 2022	December 31, 2022	September 30, 2022
1	Credit risk (excluding counterparty credit risk)	12,998,222	13,037,315	1,096,489	1,099,353
2	Of which: Standardised Approach (SA)	465,864	481,523	37,269	38,521
3	Of which: Internal Ratings-Based (IRB) Approach	11,798,335	11,743,370	1,000,498	995,837
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	104,022	90,940	8,321	7,275
	Other assets	630,000	721,481	50,400	57,718
4	Counterparty credit risk (CCR)	1,108,132	1,293,371	90,371	105,554
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	346,217	421,937	29,344	35,756
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	551,688	644,577	44,135	51,566
	Of which: Central Counterparty (CCP)	72,996	79,751	5,839	6,380
	Others	137,231	147,104	11,052	11,851
7	Equity positions in banking book under market-based approach	228,901	384,854	19,410	32,635
8	Equity investment in funds (Look-Through Approach (LTA))	2,117,318	1,273,152	169,385	101,852
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,482,276	2,151,178	118,582	172,094
	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)	1,303	1,762	104	140
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	338,631	416,099	27,090	33,287
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	319,682	399,947	25,574	31,995
14	Of which: External Ratings-Based Approach (SEC-ERBA)	18,744	15,904	1,499	1,272
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	205	247	16	19
16	Market risk	1,993,183	1,306,218	159,454	104,497
17	Of which: Standardised Approach (SA)	77,866	49,658	6,229	3,972
18	Of which: Internal Model Approaches (IMA)	1,915,316	1,256,559	153,225	100,524
19	Operational risk	957,726	957,726	76,618	76,618
20	Of which: Basic Indicator Approach (BIA)	211,754	211,754	16,940	16,940
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	745,971	745,971	59,677	59,677
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	675,067	676,956	57,245	57,405
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	22,684,414	22,293,002	1,814,753	1,783,440

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