Overview of Risk-weighted assets as of March 31, 2023
<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	
		March 31, 2023	December 31, 2022	March 31, 2023	December 31, 2022
1	Credit risk (excluding counterparty credit risk)	13,526,356	12,998,222	1,140,774	1,096,489
2	Of which: Standardised Approach (SA)	556,708	465,864	44,536	37,269
3	Of which: Internal Ratings-Based (IRB) Approach	12,222,112	11,798,335	1,036,435	1,000,498
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	138,902	104,022	11,112	8,321
	Other assets	608,633	630,000	48,690	50,400
4	Counterparty credit risk (CCR)	1,234,786	1,108,132	100,644	90,371
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	375,435	346,217	31,818	29,344
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	644,470	551,688	51,557	44,135
	Of which: Central Counterparty (CCP)	76,398	72,996	6,111	5,839
	Others	138,481	137,231	11,156	11,052
7	Equity positions in banking book under market-based approach	301,987	228,901	25,608	19,410
8	Equity investment in funds (Look-Through Approach (LTA))	1,987,217	2,117,318	158,977	169,385
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,669,856	1,482,276	133,588	118,582
	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)	1,311	1,303	104	104
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	320,847	338,631	25,667	27,090
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	303,454	319,682	24,276	25,574
14	Of which: External Ratings-Based Approach (SEC-ERBA)	17,232	18,744	1,378	1,499
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	160	205	12	16
16	Market risk	1,838,234	1,993,183	147,058	159,454
17	Of which: Standardised Approach (SA)	82,169	77,866	6,573	6,229
18	Of which: Internal Model Approaches (IMA)	1,756,065	1,915,316	140,485	153,225
19	Operational risk	1,006,720	957,726	80,537	76,618
20	Of which: Basic Indicator Approach (BIA)	219,688	211,754	17,575	16,940
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	787,031	745,971	62,962	59,677
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	561,184	675,067	47,588	57,245
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor）*	23,256,895	22,684,414	1,860,551	1,814,753

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