Overview of Risk-weighted assets as of June 30, 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	
		June 30, 2023	March 31, 2023	June 30, 2023	March 31, 2023
1	Credit risk (excluding counterparty credit risk)	13,969,064	13,526,356	1,177,192	1,140,774
2	Of which: Standardised Approach (SA)	524,345	556,708	41,947	44,536
3	Of which: Internal Ratings-Based (IRB) Approach	12,430,785	12,222,112	1,054,130	1,036,435
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	282,065	138,902	22,565	11,112
	Other assets	731,867	608,633	58,549	48,690
4	Counterparty credit risk (CCR)	1,332,840	1,234,786	108,802	100,644
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	438,506	375,435	37,163	31,818
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	681,344	644,470	54,507	51,557
	Of which: Central Counterparty (CCP)	62,007	76,398	4,960	6,111
	Others	150,982	138,481	12,171	11,156
7	Equity positions in banking book under market-based approach	366,520	301,987	31,080	25,608
8	Equity investment in funds (Look-Through Approach (LTA))	2,013,724	1,987,217	161,097	158,977
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,783,210	1,669,856	142,656	133,588
	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)	1,247	1,311	99	104
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	345,492	320,847	27,639	25,667
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	329,183	303,454	26,334	24,276
14	Of which: External Ratings-Based Approach (SEC-ERBA)	16,188	17,232	1,295	1,378
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	119	160	9	12
16	Market risk	1,607,871	1,838,234	128,629	147,058
17	Of which: Standardised Approach (SA)	93,252	82,169	7,460	6,573
18	Of which: Internal Model Approaches (IMA)	1,514,618	1,756,065	121,169	140,485
19	Operational risk	1,006,720	1,006,720	80,537	80,537
20	Of which: Basic Indicator Approach (BIA)	219,688	219,688	17,575	17,575
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	787,031	787,031	62,962	62,962
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	509,080	561,184	43,170	47,588
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor）*	23,761,343	23,256,895	1,900,907	1,860,551

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