Overview of Risk-weighted assets as of September 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	
		September 30, 2023	June 30, 2023	September 30, 2023	June 30, 2023
1	Credit risk (excluding counterparty credit risk)	14,318,394	13,969,064	1,206,651	1,177,192
2	Of which: Standardised Approach (SA)	543,641	524,345	43,491	41,947
3	Of which: Internal Ratings-Based (IRB) Approach	12,745,751	12,430,785	1,080,839	1,054,130
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	279,946	282,065	22,395	22,565
	Other assets	749,053	731,867	59,924	58,549
4	Counterparty credit risk (CCR)	1,394,118	1,332,840	113,853	108,802
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	468,784	438,506	39,729	37,163
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	691,216	681,344	55,297	54,507
	Of which: Central Counterparty (CCP)	70,897	62,007	5,671	4,960
	Others	163,220	150,982	13,155	12,171
7	Equity positions in banking book under market-based approach	326,544	366,520	27,690	31,080
8	Equity investment in funds (Look-Through Approach (LTA))	1,844,434	2,013,724	147,554	161,097
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,854,952	1,783,210	148,396	142,656
	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)	841	1,247	67	99
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	371,322	345,492	29,705	27,639
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	355,787	329,183	28,463	26,334
14	Of which: External Ratings-Based Approach (SEC-ERBA)	15,451	16,188	1,236	1,295
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	83	119	6	9
16	Market risk	1,819,474	1,607,871	145,557	128,629
17	Of which: Standardised Approach (SA)	116,391	93,252	9,311	7,460
18	Of which: Internal Model Approaches (IMA)	1,703,082	1,514,618	136,246	121,169
19	Operational risk	1,076,844	1,006,720	86,147	80,537
20	Of which: Basic Indicator Approach (BIA)	242,863	219,688	19,429	17,575
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	833,980	787,031	66,718	62,962
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	460,936	509,080	39,087	43,170
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor）*	24,308,911	23,761,343	1,944,712	1,900,907

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