Overview of Risk-weighted assets as of December 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	
		December 31, 2023	September 30, 2023	December 31, 2023	September 30, 2023
1	Credit risk (excluding counterparty credit risk)	14,436,025	14,318,394	1,216,459	1,206,651
2	Of which: Standardised Approach (SA)	580,795	543,641	46,463	43,491
3	Of which: Internal Ratings-Based (IRB) Approach	12,828,700	12,745,751	1,087,873	1,080,839
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	279,884	279,946	22,390	22,395
	Other assets	746,645	749,053	59,731	59,924
4	Counterparty credit risk (CCR)	1,202,057	1,394,118	98,029	113,853
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	379,652	468,784	32,177	39,729
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	605,750	691,216	48,460	55,297
	Of which: Central Counterparty (CCP)	71,014	70,897	5,681	5,671
	Others	145,639	163,220	11,710	13,155
7	Equity positions in banking book under market-based approach	336,462	326,544	28,531	27,690
8	Equity investment in funds (Look-Through Approach (LTA))	1,669,834	1,844,434	133,586	147,554
9	Equity investment in funds (Mandate-Based Approach (MBA))	1,886,607	1,854,952	150,928	148,396
	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)	800	841	64	67
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	404,439	371,322	32,355	29,705
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	383,178	355,787	30,654	28,463
14	Of which: External Ratings-Based Approach (SEC-ERBA)	21,214	15,451	1,697	1,236
15	Of which: Standardised Approach (SEC-SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	46	83	3	6
16	Market risk	1,760,067	1,819,474	140,805	145,557
17	Of which: Standardised Approach (SA)	111,706	116,391	8,936	9,311
18	Of which: Internal Model Approaches (IMA)	1,648,361	1,703,082	131,868	136,246
19	Operational risk	1,076,844	1,076,844	86,147	86,147
20	Of which: Basic Indicator Approach (BIA)	242,863	242,863	19,429	19,429
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	833,980	833,980	66,718	66,718
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	475,097	460,936	40,288	39,087
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor）*	24,089,963	24,308,911	1,927,197	1,944,712

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