Overview of Risk-weighted assets as of March 31, 2024
<Sumitomo Mitsui Trust Holdings, Inc. >
[Consolidated, International standard]

(Millions of yen)

OV1: Overview of Risk-weighted assets					
Basel III template No.		a	b	c	d
		Risk-weighted assets		Minimum capital requirements	
		March 31, 2024	December 31, 2023	March 31, 2024	December 31, 2023
1	Credit risk (excluding counterparty credit risk)	15,861,133		1,268,890	
2	Of which: Standardised Approach (SA)	555,733		44,458	
3	Of which: Foundation Internal Ratings-Based (FIRB) Approach	10,858,672		868,693	
4	Of which: Supervisory slotting approach	799,142		63,931	
5	Of which: Advanced Internal Ratings-Based (AIRB) Approach	2,512,404		200,992	
	Of which: Significant investments in commercial entities	—		—	
	Of which: Lease residual value	295,966		23,677	
	Other assets	839,212		67,136	
6	Counterparty credit risk (CCR)	458,567		36,685	
7	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	419,098		33,527	
8	Of which: Expected Positive Exposure (EPE)	—		—	
	Of which: Central Counterparty (CCP)	7,986		638	
9	Others	31,482		2,518	
10	Credit Valuation Adjustment (CVA)	512,641		41,011	
	Of which: SA-CVA	—		—	
	Of which: Full BA-CVA	512,641		41,011	
	Of which: Reduced BA-CVA	—		—	
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	426,085		34,086	
12	Equity investment in funds (Look-Through Approach (LTA))	1,634,100		130,728	
13	Equity investment in funds (Mandate-Based Approach (MBA))	1,551,123		124,089	
	Equity investment in funds (Probability Approach (PA) subject to 250% risk weight)	—		—	
	Equity investment in funds (Probability Approach (PA) subject to 400% risk weight)	—		—	
14	Equity investment in funds (Fall-Back Approach (FBA) subject to 1,250% risk weight)	746		59	
15	Settlement risk	—		—	
16	Securitisation exposures in banking book	438,462		35,076	
17	Of which: Internal Ratings-Based Approach (SEC-IRBA)	411,818		32,945	
18	Of which: External Ratings-Based Approach (SEC-ERBA), including Internal Assessment Approach(IAA)	26,613		2,129	
19	Of which: Standardised Approach (SEC-SA)	—		—	
	Of which: subject to 1,250% risk weight	30		2	
20	Market risk	1,006,275		80,502	
21	Of which: Standardised Approach (SA)	1,006,275		80,502	
22	Of which: Internal Model Approach (IMA)	—		—	
	Of which: Simplified Standardised Approach	—		—	
23	Capital charge for switch between trading book and banking book	—		—	
24	Operational risk	1,352,426		108,194	
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	489,448		39,155	
26	Floor adjustment	—		—	
27	Total	23,731,010		1,898,480	

(Millions of yen)

OV1: Overview of Risk-weighted assets					
Basel III template No.		a	b	c	d
		Risk-weighted assets		Minimum capital requirements	
		March 31, 2024	December 31, 2023	March 31, 2024	December 31, 2023
1	Credit risk (excluding counterparty credit risk)		14,436,025		1,216,459
2	Of which: Standardised Approach (SA)		580,795		46,463
3	Of which: Internal Ratings-Based (IRB) Approach		12,828,700		1,087,873
	Of which: Significant investments in commercial entities		-		-
	Of which: Lease residual value		279,884		22,390
	Other assets		746,645		59,731
4	Counterparty credit risk (CCR)		1,202,057		98,029
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)		-		-
	Of which: Current Exposure Method (CEM)		379,652		32,177
6	Of which: Expected Positive Exposure (EPE)		-		-
	Of which: Credit Valuation Adjustment (CVA)		605,750		48,460
	Of which: Central Counterparty (CCP)		71,014		5,681
	Others		145,639		11,710
7	Equity positions in banking book under market-based approach		336,462		28,531
8	Equity investment in funds (Look-Through Approach (LTA))		1,669,834		133,586
9	Equity investment in funds (Mandate-Based Approach (MBA))		1,886,607		150,928
	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		64
11	Settlement risk		-		-
12	Securitisation exposures in banking book		404,439		32,355
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)		383,178		30,654
14	Of which: External Ratings-Based Approach (SEC-ERBA)		21,214		1,697
15	Of which: Standardised Approach (SEC-SA)		-		-
	Of which: subject to 1,250% risk weight		46		3
16	Market risk		1,760,067		140,805
17	Of which: Standardised Approach (SA)		111,706		8,936
18	Of which: Internal Model Approaches (IMA)		1,648,361		131,868
19	Operational risk		1,076,844		86,147
20	Of which: Basic Indicator Approach (BIA)		242,863		19,429
21	Of which: The Standardised Approach (TSA)		-		-
22	Of which: Advanced Measurement Approach (AMA)		833,980		66,718
23	Amounts below the thresholds for deduction (subject to 250% risk weight)		475,097		40,288
	Amounts included under transitional arrangements		-		-
24	Floor adjustment		-		-
25	Total (after applying scaling factor) *		24,089,963		1,927,197

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