Comparison of modelled and standardised risk-weighted assets at risk level as of March 31, 2024

<Sumitomo Mitsui Trust Holdings, Inc. >

[Consolidated, International standard]

(Millions of yen)

Item No.		a	b	c	d
		Risk-weighted assets (RWA)			
		RWA for modelled approaches that banks have supervisory approval to use	RWA for portfolios where standardised approaches are used	Total Actual RWA (a + b) (ie RWA which banks report as current requirements)	RWA calculated using full standardised approach (ie used in the base of the output floor)
1	Credit risk (excluding counterparty credit risk)	14,170,220	555,733	14,725,954	25,818,269
2	Counterparty credit risk	428,017	30,549	458,567	996,758
3	Credit valuation adjustment		512,641	512,641	512,641
4	Securitisation exposures in the banking book	411,818	26,644	438,462	1,075,184
5	Market risk	－	1,006,275	1,006,275	1,006,275
6	Operational risk		1,352,426	1,352,426	1,352,426
7	Residual RWA		5,236,683	5,236,683	3,401,529
8	Total	15,010,056	8,720,954	23,731,010	34,163,086