Overview of Risk-weighted assets as of March 31, 2018
<Sumitomo Mitsui Trust Bank, Limited>
[Non-consolidated, International standard]

(Millions of yen)

OV1: Overview of Risk-weighted assets

Basel III template No.		Risk-weighted assets		Minmum capirtal requirements	
		March 31, 2018	December 31, 2017	March 31, 2018	December 31, 2017
1	Credit risk (excluding counterparty credit risk)	13,676,818		1,148,991	
2	Of which: Standardised Approach (SA)	921		73	
3	Of which: Internal Ratings-Based (IRB) Approach	11,426,339		968,953	
	Of which: Significant investments in commercial entities	-		-	
	Of which: Lease residual value	-		-	
	Other assets	2,249,557		179,964	
4	Counterparty credit risk (CCR)	661,357		54,086	
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-		-	
	Of which: Current Exposure Method (CEM)	228,300		19,359	
6	Of which: Expected Positive Exposure (EPE)	-		-	
	Of which: Credit Valuation Adjsutment (CVA)	389,662		31,173	
	Of which: Central Counterparty (CCP)	26,351		2,108	
	Others	17,042		1,445	
7	Equity positions in banking book under market-based approach	238,803		20,250	
	Equity investment in funds (SA)	-		-	
	Equity investment in funds (IRB)	2,417,814		205,030	
11	Settlement risk	-		-	
12	Securitisation exposures in banking book	122,223		10,364	
13	Of which: IRB Ratings-Based Approach (RBA)	31,147		2,641	
14	Of which: IRB Supervisory Formula Approach (SFA)	42,207		3,579	
15	Of which: Standadised Approach (SA)	-		-	
	Of which: subject to 1,250% risk weight	48,868		4,144	
16	Market risk	1,148,998		91,919	
17	Of which: Standardised Approach (SA)	155,363		12,429	
18	Of which: Internal Model Approaches (IMA)	993,634		79,490	
19	Operational risk	731,276		58,502	
20	Of which: Basic Indicator Approach (BIA)	428		34	
21	Of which: The Standardised Approach (TSA)	-		-	
22	Of which: Advanced Measurement Approach (AMA)	730,847		58,467	
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	132,290		11,218	
	Amounts included under transitional arrangements	-		-	
24	Floor adjustment	-		-	
25	Total (after applying scaling factor) *	20,004,551		1,600,364	

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