Overview of Risk-weighted assets as of June 30, 2018
<Sumitomo Mitsui Trust Bank, Limited>
[Consolidated, International standard]

(Millions of yen)

OV1: Overview of Risk-weighted assets

Basel III template No.		Risk-weighted assets		Minmum capirtal requirements	
		June 30, 2018	March 31, 2018	June 30, 2018	March 31, 2018
1	Credit risk (excluding counterparty credit risk)	13,243,506	13,491,575	1,118,645	1,140,187
2	Of which: Standardised Approach (SA)	434,200	372,692	34,736	29,815
3	Of which: Internal Ratings-Based (IRB) Approach	12,326,091	12,679,389	1,045,252	1,075,212
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	1,427	1,408	114	112
	Other assets	481,788	438,086	38,543	35,046
4	Counterparty credit risk (CCR)	676,779	725,303	55,243	59,202
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	214,642	230,244	18,187	19,516
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjsutment (CVA)	354,509	389,775	28,360	31,182
	Of which: Central Counterparty (CCP)	30,447	26,351	2,435	2,108
	Others	77,178	78,932	6,259	6,396
7	Equity positions in banking book under market-based approach	385,118	300,171	32,658	25,454
	Equity investment in funds (SA)	-	-	-	-
	Equity investment in funds (IRB)	2,342,822	2,417,814	198,671	205,030
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	152,197	159,362	12,906	13,513
13	Of which: IRB Ratings-Based Approach (RBA)	41,711	37,134	3,537	3,148
14	Of which: IRB Supervisory Formula Approach (SFA)	60,680	71,623	5,145	6,073
15	Of which: Standadised Approach (SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	49,805	50,604	4,223	4,291
16	Market risk	1,241,486	1,163,880	99,318	93,110
17	Of which: Standardised Approach (SA)	166,600	170,246	13,328	13,619
18	Of which: Internal Model Approaches (IMA)	1,074,886	993,634	85,990	79,490
19	Operational risk	989,074	989,074	79,125	79,125
20	Of which: Basic Indicator Approach (BIA)	163,890	163,890	13,111	13,111
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	825,183	825,183	66,014	66,014
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	243,345	218,908	20,635	18,563
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	20,215,073	20,427,360	1,617,205	1,634,188

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