Overview of Risk-weighted assets as of September 30, 2018
<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	
		September 30, 2018	June 30, 2018	September 30, 2018	June 30, 2018
1	Credit risk (excluding counterparty credit risk)	13,135,981	13,324,413	1,109,903	1,125,154
2	Of which: Standardised Approach (SA)	298,109	457,026	23,848	36,562
3	Of which: Internal Ratings-Based (IRB) Approach	12,296,829	12,333,617	1,042,771	1,045,890
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	15,519	1,427	1,241	114
	Other assets	525,523	532,342	42,041	42,587
4	Counterparty credit risk (CCR)	733,633	683,934	59,891	55,816
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	232,794	214,642	19,728	18,187
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjsutment (CVA)	375,779	354,509	30,062	28,360
	Of which: Central Counterparty (CCP)	42,935	37,603	3,434	3,008
	Others	82,124	77,178	6,665	6,259
7	Equity positions in banking book under market-based approach	364,077	386,548	30,873	32,779
	Equity investment in funds (SA)	-	-	-	-
	Equity investment in funds (IRB)	2,283,869	2,342,709	193,672	198,661
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	153,263	152,197	12,996	12,906
13	Of which: IRB Ratings-Based Approach (RBA)	43,509	41,711	3,689	3,537
14	Of which: IRB Supervisory Formula Approach (SFA)	61,565	60,680	5,220	5,145
15	Of which: Standardised Approach (SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	48,188	49,805	4,086	4,223
16	Market risk	1,125,470	1,241,486	90,037	99,318
17	Of which: Standardised Approach (SA)	19,683	166,600	1,574	13,328
18	Of which: Internal Model Approaches (IMA)	1,105,786	1,074,886	88,462	85,990
19	Operational risk	993,538	1,006,898	79,483	80,551
20	Of which: Basic Indicator Approach (BIA)	165,442	164,375	13,235	13,150
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	828,096	842,523	66,247	67,401
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	245,790	243,320	20,843	20,633
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	19,971,261	20,322,781	1,597,700	1,625,822

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