Overview of Risk-weighted assets as of March 31, 2019
<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		Minimum capital requirements	
		March 31, 2019	December 31, 2018	March 31, 2019	December 31, 2018
1	Credit risk (excluding counterparty credit risk)	13,469,635	12,981,792	1,130,635	1,090,794
2	Of which: Standardised Approach (SA)	2,912	1,117	232	89
3	Of which: Internal Ratings-Based (IRB) Approach	11,055,054	10,885,666	937,468	923,104
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	-	-	-	-
	Other assets	2,411,669	2,095,008	192,933	167,600
4	Counterparty credit risk (CCR)	834,658	719,154	68,198	58,817
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	277,387	248,360	23,522	21,060
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	495,998	409,617	39,679	32,769
	Of which: Central Counterparty (CCP)	41,617	41,792	3,329	3,343
	Others	19,655	19,383	1,666	1,643
7	Equity positions in banking book under market-based approach	159,785	155,266	13,549	13,166
8	Equity investment in funds (Look-Through Approach (LTA))	1,153,184		92,254	
9	Equity investment in funds (Mandate-Based Approach (MBA))	663,188		53,055	
	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)	1,422		113	
	Equity investment in funds (SA)		-		-
	Equity investment in funds (IRB)		1,611,159		136,626
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	256,556	127,724	20,524	10,831
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	239,805		19,184	
14	Of which: External Ratings-Based Approach (SEC-ERBA)	14,696		1,175	
15	Of which: Standardised Approach (SEC-SA)	-		-	
	Of which: IRB Ratings-Based Approach (RBA)		39,076		3,313
	Of which: IRB Supervisory Formula Approach (SFA)		42,577		3,610
	Of which: Standardised Approach (SA)		-		-
	Of which: subject to 1,250% risk weight	2,053	46,070	164	3,906
16	Market risk	1,086,328	1,308,422	86,906	104,673
17	Of which: Standardised Approach (SA)	4,528	3,634	362	290
18	Of which: Internal Model Approaches (IMA)	1,081,800	1,304,788	86,544	104,383
19	Operational risk	670,113	727,622	53,609	58,209
20	Of which: Basic Indicator Approach (BIA)	428	428	34	34
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	669,684	727,194	53,574	58,175
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	157,313	157,357	13,340	13,343
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor)*	19,152,340	18,580,794	1,532,187	1,486,463

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