Overview of Risk-weighted assets as of March 31, 2019
<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	
		March 31, 2019	December 31, 2018	March 31, 2019	December 31, 2018
1	Credit risk (excluding counterparty credit risk)	13,253,676	12,998,965	1,119,884	1,098,278
2	Of which: Standardised Approach (SA)	293,959	310,932	23,516	24,874
3	Of which: Internal Ratings-Based (IRB) Approach	12,414,652	12,158,519	1,052,762	1,031,042
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	30,191	15,453	2,415	1,236
	Other assets	514,873	514,059	41,189	41,124
4	Counterparty credit risk (CCR)	905,537	787,682	73,869	64,300
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	280,935	251,612	23,806	21,321
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjustment (CVA)	496,123	409,682	39,689	32,774
	Of which: Central Counterparty (CCP)	41,617	41,792	3,329	3,343
	Others	86,860	84,594	7,043	6,860
7	Equity positions in banking book under market-based approach	175,521	216,491	14,884	18,358
8	Equity investment in funds (Look-Through Approach (LTA))	1,153,184		92,254	
9	Equity investment in funds (Mandate-Based Approach (MBA))	746,991		59,759	
	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)		1,611,152		136,625
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	322,082	165,581	25,766	14,041
13	Of which: Internal Ratings-Based Approach (SEC-IRBA)	304,053		24,324	
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)		44,741		3,794
	Of which: IRB Supervisory Formula Approach (SFA)		74,769		6,340
	Of which: Standardised Approach (SA)		-		-
	Of which: subject to 1,250% risk weight	3,332	46,070	266	3,906
16	Market risk	1,104,072	1,326,080	88,325	106,086
17	Of which: Standardised Approach (SA)	22,272	21,291	1,781	1,703
18	Of which: Internal Model Approaches (IMA)	1,081,800	1,304,788	86,544	104,383
19	Operational risk	960,854	993,538	76,868	79,483
20	Of which: Basic Indicator Approach (BIA)	174,122	165,442	13,929	13,235
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	786,731	828,096	62,938	66,247
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	371,255	340,071	31,482	28,838
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	19,790,115	19,325,145	1,583,209	1,546,011

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