

Overview of Risk-weighted assets as of March 31, 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	
		March 31, 2018	December 31, 2017	March 31, 2018	December 31, 2017
1	Credit risk (excluding counterparty credit risk)	13,561,470		1,145,814	
2	Of which: Standardised Approach (SA)	396,999		31,759	
3	Of which: Internal Ratings-Based (IRB) Approach	12,686,915		1,075,850	
	Of which: Significant investments in commercial entities	-		-	
	Of which: Lease residual value	1,408		112	
	Other assets	476,147		38,091	
4	Counterparty credit risk (CCR)	731,333		59,685	
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-		-	
	Of which: Current Exposure Method (CEM)	230,244		19,516	
6	Of which: Expected Positive Exposure (EPE)	-		-	
	Of which: Credit Valuation Adjustment (CVA)	389,775		31,182	
	Of which: Central Counterparty (CCP)	32,381		2,590	
	Others	78,932		6,396	
7	Equity positions in banking book under market-based approach	301,603		25,575	
	Equity investment in funds (SA)	-		-	
	Equity investment in funds (IRB)	2,417,704		205,021	
11	Settlement risk	-		-	
12	Securitisation exposures in banking book	159,362		13,513	
13	Of which: IRB Ratings-Based Approach (RBA)	37,134		3,148	
14	Of which: IRB Supervisory Formula Approach (SFA)	71,623		6,073	
15	Of which: Standardised Approach (SA)	-		-	
	Of which: subject to 1,250% risk weight	50,604		4,291	
16	Market risk	1,163,880		93,110	
17	Of which: Standardised Approach (SA)	170,246		13,619	
18	Of which: Internal Model Approaches (IMA)	993,634		79,490	
19	Operational risk	1,006,898		80,551	
20	Of which: Basic Indicator Approach (BIA)	164,375		13,150	
21	Of which: The Standardised Approach (TSA)	-		-	
22	Of which: Advanced Measurement Approach (AMA)	842,523		67,401	
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	218,903		18,563	
	Amounts included under transitional arrangements	-		-	
24	Floor adjustment	-		-	
25	Total (after applying scaling factor)*	20,522,957		1,641,836	

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