

Overview of Risk-weighted assets as of June 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	
		June 30, 2018	March 31, 2018	June 30, 2018	March 31, 2018
1	Credit risk (excluding counterparty credit risk)	13,324,413	13,561,470	1,125,154	1,145,814
2	Of which: Standardised Approach (SA)	457,026	396,999	36,562	31,759
3	Of which: Internal Ratings-Based (IRB) Approach	12,333,617	12,686,915	1,045,890	1,075,850
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	1,427	1,408	114	112
	Other assets	532,342	476,147	42,587	38,091
4	Counterparty credit risk (CCR)	683,934	731,333	55,816	59,685
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 Adjustment (CVA)	354,509	389,775	28,360	31,182
	Of which: Central Counterparty (CCP)	37,603	32,381	3,008	2,590
	Others	77,178	78,932	6,259	6,396
7	Equity positions in banking book under market-based approach	386,548	301,603	32,779	25,575
	Equity investment in funds (SA)	-	-	-	-
	Equity investment in funds (IRB)	2,342,709	2,417,704	198,661	205,021
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: Standardised 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	1,006,898	1,006,898	80,551	80,551
20	Of which: Basic Indicator Approach (BIA)	164,375	164,375	13,150	13,150
21	Of which: The Standardised Approach (TSA)	-	-	-	-
22	Of which: Advanced Measurement Approach (AMA)	842,523	842,523	67,401	67,401
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	243,320	218,903	20,633	18,563
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor)*	20,322,781	20,522,957	1,625,822	1,641,836

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