Overview of Risk-weighted assets as of June 30, 2018
<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		Minmum capirtal requirements	
		June 30, 2018	March 31, 2018	June 30, 2018	March 31, 2018
1	Credit risk (excluding counterparty credit risk)	13,319,094	13,676,818	1,119,129	1,148,991
2	Of which: Standardised Approach (SA)	1,417	921	113	73
3	Of which: Internal Ratings-Based (IRB) Approach	11,167,156	11,426,339	946,974	968,953
	Of which: Significant investments in commercial entities	-	-	-	-
	Of which: Lease residual value	-	-	-	-
	Other assets	2,150,520	2,249,557	172,041	179,964
4	Counterparty credit risk (CCR)	614,075	661,357	50,226	54,086
5	Of which: Standardised Approach for Counterparty Credit Risk (SA-CCR)	-	-	-	-
	Of which: Current Exposure Method (CEM)	211,545	228,300	17,939	19,359
6	Of which: Expected Positive Exposure (EPE)	-	-	-	-
	Of which: Credit Valuation Adjsutment (CVA)	354,368	389,662	28,349	31,173
	Of which: Central Counterparty (CCP)	30,447	26,351	2,435	2,108
	Others	17,713	17,042	1,502	1,445
7	Equity positions in banking book under market-based approach	311,285	238,803	26,396	20,250
	Equity investment in funds (SA)	-	-	-	-
	Equity investment in funds (IRB)	2,342,822	2,417,814	198,671	205,030
11	Settlement risk	-	-	-	-
12	Securitisation exposures in banking book	122,405	122,223	10,379	10,364
13	Of which: IRB Ratings-Based Approach (RBA)	35,122	31,147	2,978	2,641
14	Of which: IRB Supervisory Formula Approach (SFA)	39,081	42,207	3,314	3,579
15	Of which: Standadised Approach (SA)	-	-	-	-
	Of which: subject to 1,250% risk weight	48,201	48,868	4,087	4,144
16	Market risk	1,225,975	1,148,998	98,078	91,919
17	Of which: Standardised Approach (SA)	151,089	155,363	12,087	12,429
18	Of which: Internal Model Approaches (IMA)	1,074,886	993,634	85,990	79,490
19	Operational risk	731,276	731,276	58,502	58,502
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)	730,847	730,847	58,467	58,467
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	157,244	132,290	13,334	11,218
	Amounts included under transitional arrangements	-	-	-	-
24	Floor adjustment	-	-	-	-
25	Total (after applying scaling factor) *	19,683,990	20,004,551	1,574,719	1,600,364

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