Risk-weighted assets flow statements of market risk exposures under Internal Model Approach as of September 30, 2018
<Sumitomo Mitsui Trust Bank, Limited>
[Consolidated, International standard]

(Billions of yen)

MR2 : RWA flow statements of market risk exposures under IMA								
Item No.			Value at Risk	Stressed Value at Risk	Additional risk	Comprehensive risk	Others	Total RWA
1a	RWA at the end of previous reporting period (June 30, 2018)		270	804	–	–		1, 074
1b	Regulatory adjustment ratio (1a/1c)		3. 97	3. 09	–	–		3. 28
1c	RWA at the end of previous quarter		67	259	–	–		327
2	Factor of RWA changes	Movement in risk levels	△6	17	–	–		11
3		Model updates / changes	9	△34	–	–		△25
4		Methodology and policy	–	–	–	–		0
5		Acquisitions and disposals	–	–	–	–		0
6		Foreign exchange movements	4	10	–	–		14
7		Others	△8	18	–	–		9
8a	RWA at the end of current quarter		66	270	–	–		337
8b	Regulatory adjustment ratio (8c/8a)		4. 21	3. 04	–	–		3. 27
8c	RWA at the end of current reporting period (September 30, 2018)		280	825	–	–		1, 105