Risk-weighted assets flow statements of market risk exposures under Internal Model Approach as of December 31, 2020
<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 (September 30, 2020)		224	1, 084	－	－		1, 309
1b	Regulatory adjustment ratio (1a/1c)		3. 53	3. 25	－	－		3. 29
1c	RWA at the end of previous quarter		63	333	－	－		397
2	Factor of RWA changes	Movement in risk levels	30	△18	－	－		11
3		Model updates / changes	－	－	－	－		－
4		Methodology and policy	－	－	－	－		－
5		Acquisitions and disposals	－	－	－	－		－
6		Foreign exchange movements	6	11	－	－		17
7		Others	40	△9	－	－		31
8a	RWA at the end of current quarter		141	317	－	－		458
8b	Regulatory adjustment ratio (8c/8a)		2. 82	3. 72	－	－		3. 44
8c	RWA at the end of current reporting period (December 31, 2020)		399	1, 181	－	－		1, 580