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

(Billions of yen)

MR2 : RWA flow statements of market risk exposures under IMA								
Basel III template No.			Value at Risk	Stressed Value at Risk	Additional risk	Comprehensive risk	Others	Total RWA
1a	RWA at the end of previous reporting period (March 31, 2018)		243	749	－	－		993
1b	Regulatory adjustment ratio (1a/1c)		4.06	3.46	－	－		3.59
1c	RWA at the end of previous quarter		59	216	－	－		276
2	Factor of RWA changes	Movement in risk levels	7	42	－	－		50
3		Model updates / changes	－	－	－	－		0
4		Methodology and policy	－	－	－	－		0
5		Acquisitions and disposals	－	－	－	－		0
6		Foreign exchange movements	△0	△1	－	－		△1
7		Others	0	2	－	－		2
8a	RWA at the end of current quarter		67	259	－	－		327
8b	Regulatory adjustment ratio (8c/8a)		3.97	3.09	－	－		3.28
8c	RWA at the end of current reporting period (June 30, 2018)		270	804	－	－		1,074