Risk-weighted assets flow statements of market risk exposures under Internal Model Approach as of December 31, 2019
<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, 2019)		195	774	−	−		969
1b	Regulatory adjustment ratio (1a/1c)		3.39	3.18	−	−		3.22
1c	RWA at the end of previous quarter		57	243	−	−		301
2	Factor of RWA changes	Movement in risk levels	44	6	−	−		50
3		Model updates / changes	−	−	−	−		0
4		Methodology and policy	−	−	−	−		0
5		Acquisitions and disposals	−	−	−	−		0
6		Foreign exchange movements	3	3	−	−		7
7		Others	△9	△14	−	−		△23
8a	RWA at the end of current quarter		96	238	−	−		335
8b	Regulatory adjustment ratio (8c/8a)		2.51	4.36	−	−		3.83
8c	RWA at the end of current reporting period (December 31, 2019)		243	1,041	−	−		1,285