

Risk-weighted assets flow statements of market risk exposures under Internal Model Approach as of March 31, 2022
 <Sumitomo Mitsui Trust Holdings, Inc. >
 [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 (December 31, 2021) | 352 | 1,466 | - | - | | 1,818 |
| 1b | Regulatory adjustment ratio (1a/1c) | 3.21 | 3.76 | - | - | | 3.64 |
| 1c | RWA at the end of previous quarter | 109 | 389 | - | - | | 499 |
| 2 | Factor of RWA changes | Movement in risk levels | △4 | △66 | - | - | △71 |
| 3 | | Model updates / changes | - | - | - | - | - |
| 4 | | Methodology and policy | - | - | - | - | - |
| 5 | | Acquisitions and disposals | - | - | - | - | - |
| 6 | | Foreign exchange movements | 2 | △4 | - | - | △2 |
| 7 | | Others | 0 | △63 | - | - | △62 |
| 8a | RWA at the end of current quarter | 106 | 255 | - | - | | 362 |
| 8b | Regulatory adjustment ratio (8c/8a) | 2.58 | 3.74 | - | - | | 3.40 |
| 8c | RWA at the end of current reporting period (March 31, 2022) | 275 | 959 | - | - | | 1,234 |