Risk-weighted assets flow statements of market risk exposures under Internal Model Approach as of September 30, 2022
<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, 2022)		320	1, 027	–	–		1, 348
1b	Regulatory adjustment ratio (1a/1c)		2. 25	2. 75	–	–		2. 61
1c	RWA at the end of previous quarter		142	372	–	–		515
2	Factor of RWA changes	Movement in risk levels	△33	△45	–	–		△79
3		Model updates / changes	–	–	–	–		–
4		Methodology and policy	–	–	–	–		–
5		Acquisitions and disposals	–	–	–	–		–
6		Foreign exchange movements	9	16	–	–		26
7		Others	45	76	–	–		121
8a	RWA at the end of current quarter		163	420	–	–		584
8b	Regulatory adjustment ratio (8c/8a)		2. 13	2. 15	–	–		2. 15
8c	RWA at the end of current reporting period (September 30, 2022)		349	907	–	–		1, 256