**Risk-weighted assets flow statements of market risk exposures under Internal Model Approach as of June 30, 2023**
**<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 (March 31, 2023) | | 451 | 1,305 | - | - | | 1,756 |
| 1b | Regulatory adjustment ratio (1a/1c) | | 3.94 | 4.31 | - | - | | 4.21 |
| 1c | RWA at the end of previous quarter | | 114 | 302 | - | - | | 416 |
| 2 | Factor of RWA changes | Movement in risk levels | 45 | 36 | - | - | | 82 |
| 3 | | Model updates / changes | - | - | - | - | | - |
| 4 | | Methodology and policy | - | - | - | - | | - |
| 5 | | Acquisitions and disposals | - | - | - | - | | - |
| 6 | | Foreign exchange movements | △7 | △11 | - | - | | △18 |
| 7 | | Others | △14 | 28 | - | - | | 14 |
| 8a | RWA at the end of current quarter | | 137 | 357 | - | - | | 494 |
| 8b | Regulatory adjustment ratio (8c/8a) | | 3.22 | 2.99 | - | - | | 3.06 |
| 8c | RWA at the end of current reporting period (June 30, 2023) | | 443 | 1,071 | - | - | | 1,514 |