

Sumitomo Mitsui Banking Corporation and Subsidiaries

(One hundred billions of yen)

CR8 : RWA flow statements of credit risk exposures under IRB			
Item No.		RWA amounts	
1	RWA at end of previous reporting period	333	
2	Breakdown of variations in the credit risk-weighted assets	Asset size	3
3		Asset quality	Δ1
4		Model updates	—
5		Methodology and policy	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	Δ2
8		Other	—
9	RWA at end of reporting period	333	

Notes: Row "5. Methodology and policy" refers to changes due to methodological changes in calculations driven by regulatory policy changes, including revisions to both existing regulations and new regulations.

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MR2: RWA flow statements of market risk exposures under an IMA								
Item No.		a	b	c	d	e	f	
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA	
1a	RWA as of previous reporting period	476	1,020	—	—		1,497	
1b	Ratio of 1a / 1c	3.4	3.1	—	—		3.2	
1c	RWA at end of previous reporting period	139	326	—	—		466	
2								
	Movement in risk levels	34	17	—	—		51	
3	Breakdown of variations in the market risk-weighted assets							
		Model updates/changes	—	—	—	—		—
4		Methodology and policy	—	—	—	—		—
5		Acquisitions and disposals	—	—	—	—		—
6								
	Foreign exchange movements	Δ 8	Δ 6	—	—		Δ 15	
7								
	Other	Δ 6	—	—	—		Δ 6	
8a	RWA at end of reporting period	159	337	—	—		497	
8b	Ratio of 8c / 8a	3.0	3.0	—	—		3.0	
8c	RWA as of reporting period	483	1,033	—	—		1,517	

Notes: Row "7. Other" refers to an updating of historical scenarios which are used to calculate RWA.