

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	337	
2	Breakdown of variations in the credit risk-weighted assets	Asset size	0
3		Asset quality	2
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	337	

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	415	1,037	—	—		1,452	
1b	Ratio of 1a / 1c	3.3	2.9	—	—		3.0	
1c	RWA at end of previous reporting period	122	348	—	—		471	
2								
	Movement in risk levels	86	57	—	—		143	
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	0	Δ 21	—	—		Δ 22	
7								
	Other	Δ 3	—	—	—		Δ 3	
8a	RWA at end of reporting period	204	384	—	—		589	
8b	Ratio of 8c / 8a	2.3	3.1	—	—		2.8	
8c	RWA as of reporting period	488	1,195	—	—		1,684	

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