

# 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                    | 325                        |   |
| 2  | Breakdown of variations in the credit risk-weighted assets | Asset size                 | 9 |
| 3  |  | Asset quality              | 0 |
| 4  |  | Model updates              | — |
| 5  |  | Methodology and policy     | — |
| 6  |  | Acquisitions and disposals | — |
| 7  |  | Foreign exchange movements | 2 |
| 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                        | 533                        | 1,149        | —   | —   |       | 1,682     |
| 1b   | Ratio of 1a / 1c   | 3.0                        | 3.0          | —   | —   |       | 3.0       |
| 1c   | RWA at end of previous reporting period                    | 172                        | 373          | —   | —   |       | 545       |
| 2  |  | Δ 36                       | Δ 28         | —   | —   |       | Δ 64      |
| 3  | Breakdown of variations in the market risk-weighted assets | Movement in risk levels    | —            | —   | —   | —     | —         |
| 4  |  | Model updates/changes      | —            | —   | —   | —     | —         |
| 5  |  | Methodology and policy     | —            | —   | —   | —     | —         |
| 6  |  | Acquisitions and disposals | —            | —   | —   | —     | —         |
| 7  |  | Foreign exchange movements | Δ 5          | 3   | —   | —     | Δ 2       |
|  |  | Other                      | Δ 7          | —   | —   | —     | Δ 7       |
| 8a   | RWA at end of reporting period                             | 122                        | 348          | —   | —   |       | 471       |
| 8b   | Ratio of 8c / 8a   | 3.3                        | 2.9          | —   | —   |       | 3.0       |
| 8c   | RWA as of reporting period                                 | 415                        | 1,037        | —   | —   |       | 1,452     |

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