

Sumitomo Mitsui Financial Group, Inc. 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	346	
2	Breakdown of variations in the credit risk-weighted assets	Asset size	11
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	359	

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.