

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	349	
2	Breakdown of variations in the credit risk-weighted assets	Asset size	10
3		Asset quality	6
4		Model updates	—
5		Methodology and policy	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	0
8		Other	—
9	RWA at end of reporting period	365	

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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(Billions of yen)

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	428	1,111	—	—		1,539	
1b	Ratio of 1a / 1c	3.0	2.9	—	—		2.9	
1c	RWA at end of previous reporting period	138	380	—	—		519	
2								
	Movement in risk levels	44	△ 16	—	—		28	
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	△ 7	△ 7	—	—		△ 14	
7								
	Other	△ 23	—	—	—		△ 23	
8a	RWA at end of reporting period	152	356	—	—		508	
8b	Ratio of 8c / 8a	2.7	3.1	—	—		3.0	
8c	RWA as of reporting period	418	1,131	—	—		1,550	

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