

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	385	
2	Breakdown of variations in the credit risk-weighted assets	Asset size	0
3		Asset quality	Δ2
4		Model updates	—
5		Methodology and policy	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	9
8		Other	—
9	RWA at end of reporting period	392	

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	500	1,907	—	—		2,407
1b	Ratio of 1a / 1c	2.5	2.9	—	—		2.8
1c	RWA at end of previous reporting period	198	654	—	—		852
2	Breakdown of variations in the market risk-weighted assets	Movement in risk levels	1	Δ 100	—	—	Δ 98
3		Model updates/changes	—	—	—	—	—
4		Methodology and policy	—	—	—	—	—
5		Acquisitions and disposals	—	—	—	—	—
6		Foreign exchange movements	9	48	—	—	58
7	Other	0	—	—	—	—	0
8a	RWA at end of reporting period	210	602	—	—		813
8b	Ratio of 8c / 8a	2.5	2.3	—	—		2.4
8c	RWA as of reporting period	542	1,429	—	—		1,971

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