

# 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	371	
2	Breakdown of variations in the credit risk-weighted assets	Asset size	0
3		Asset quality	5
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	376	

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	390	1,216	—	—		1,607
1b	Ratio of 1a / 1c	3.0	2.7	—	—		2.8
1c	RWA at end of previous reporting period	130	434	—	—		564
2		Movement in risk levels	△ 8	21	—	—	13
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	2	—	—	1
7		Other	0	—	—	—	0
8a	RWA at end of reporting period	121	458	—	—		579
8b	Ratio of 8c / 8a	3.3	2.8	—	—		2.9
8c	RWA as of reporting period	400	1,323	—	—		1,723

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