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		376
2	Breakdown of variations in the credit risk-weighted assets	Asset size	8
3		Asset quality	△2
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		383

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.

Sumitomo Mitsui Banking Corporation and Subsidiaries

(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		400	1,323	—	—		1,723
1b	Ratio of 1a / 1c		3.3	2.8	—	—		2.9
1c	RWA at end of previous reporting period		121	458	—	—		579
2	Breakdown of variations in the market risk-weighted assets	Movement in risk levels	31	14	—	—		46
3		Model updates/changes	—	—	—	—		—
4		Methodology and policy	—	—	—	—		—
5		Acquisitons and disposals	—	—	—	—		—
6		Foreign exchange movements	0	8	—	—		8
7		Other	△ 1	—	—	—		△ 1
8a	RWA at end of reporting period		151	482	—	—		633
8b	Ratio of 8c / 8a		2.6	3.1	—	—		3.0
8c	RWA as of reporting period		400	1,514	—	—		1,915

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