

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	391
2	Breakdown of variations in the credit risk-weighted assets	Asset size
3		Asset quality
4		Model updates
5		Methodology and policy
6		Acquisitions and disposals
7		Foreign exchange movements
8		Other
9	RWA at end of reporting period	389

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	987	2,043	—	—		3,031
1b	Ratio of 1a / 1c	2.7	3.2	—	—		3.0
1c	RWA at end of previous reporting period	356	621	—	—		978
2	Breakdown of variations in the market risk-weighted assets	Movement in risk levels	Δ 82	60	—	—	Δ 22
3		Model updates/changes	—	—	—	—	—
4		Methodology and policy	—	—	—	—	—
5		Acquisitons and disposals	—	—	—	—	—
6		Foreign exchange movements	1	3	—	—	4
7		Other	10	—	—	—	10
8a	RWA at end of reporting period	286	684	—	—		971
8b	Ratio of 8c / 8a	3.4	2.7	—	—		2.9
8c	RWA as of reporting period	1,001	1,865	—	—		2,867

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