

# 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	392	
2	Breakdown of variations in the credit risk-weighted assets	Asset size	9
3		Asset quality	Δ5
4		Model updates	—
5		Methodology and policy	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	15
8		Other	—
9	RWA at end of reporting period	411	

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	542	1,429	—	—		1,971	
1b	Ratio of 1a / 1c	2.5	2.3	—	—		2.4	
1c	RWA at end of previous reporting period	210	602	—	—		813	
2	Breakdown of variations in the market risk-weighted assets	Movement in risk levels	66	66	—	—		133
3		Model updates/changes	—	—	—	—		—
4		Methodology and policy	—	—	—	—		—
5		Acquisitions and disposals	—	—	—	—		—
6		Foreign exchange movements	14	Δ 11	—	—		2
7	Other	3	—	—	—		3	
8a	RWA at end of reporting period	295	658	—	—		953	
8b	Ratio of 8c / 8a	2.3	2.6	—	—		2.5	
8c	RWA as of reporting period	683	1,750	—	—		2,433	

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