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		399
2	Breakdown of variations in the credit risk-weighted assets	Asset size	2
3		Asset quality	0
4		Model updates	—
5		Methodology and policy	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	△11
8		Other	—
9	RWA at end of reporting period		391

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		836	1,957	—	—		2,793
1b	Ratio of 1a / 1c		2.7	2.4	—	—		2.5
1c	RWA at end of previous reporting period		303	810	—	—		1,114
2	Breakdown of variations in the market risk-weighted assets	Movement in risk levels	83	△ 64	—	—		19
3		Model updates/changes	—	—	—	—		—
4		Methodology and policy	—	—	—	—		—
5		Acquisitons and disposals	—	—	—	—		—
6		Foreign exchange movements	△ 44	△ 124	—	—		△ 169
7		Other	13	—	—	—		13
8a	RWA at end of reporting period		356	621	—	—		978
8b	Ratio of 8c / 8a		2.7	3.2	—	—		3.0
8c	RWA as of reporting period		987	2,043	—	—		3,031

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