

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	389	
2	Breakdown of variations in the credit risk-weighted assets	Asset size	9
3		Asset quality	Δ3
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	407	

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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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	1,001	1,865	—	—		2,867
1b	Ratio of 1a / 1c	3.4	2.7	—	—		2.9
1c	RWA at end of previous reporting period	286	684	—	—		971
2	Breakdown of variations in the market risk-weighted assets	Movement in risk levels	1	Δ 255	—	—	Δ 254
3		Model updates/changes	—	—	—	—	—
4		Methodology and policy	—	—	—	—	—
5		Acquisitions and disposals	—	—	—	—	—
6		Foreign exchange movements	0	12	—	—	12
7		Other	2	—	—	—	2
8a	RWA at end of reporting period	290	441	—	—		731
8b	Ratio of 8c / 8a	3.0	3.4	—	—		3.2
8c	RWA as of reporting period	881	1,533	—	—		2,414

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