

Sumitomo Mitsui Financial Group, Inc. 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	431	
2	Breakdown of variations in the credit risk-weighted assets	Asset size	9
3		Asset quality	Δ2
4		Model updates	—
5		Methodology and policy	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	4
8		Other	—
9	RWA at end of reporting period	442	

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	881	1,533	—	—		2,414
1b	Ratio of 1a / 1c	3.0	3.4	—	—		3.2
1c	RWA at end of previous reporting period	290	441	—	—		731
2	Breakdown of variations in the market risk-weighted assets	Movement in risk levels	97	147	—	—	245
3		Model updates/changes	—	—	—	—	—
4		Methodology and policy	—	—	—	—	—
5		Acquisitions and disposals	—	—	—	—	—
6		Foreign exchange movements	3	Δ 8	—	—	Δ 4
7		Δ 8	—	—	—	Δ 8	
8a	RWA at end of reporting period	384	580	—	—		964
8b	Ratio of 8c / 8a	2.3	1.9	—	—		2.1
8c	RWA as of reporting period	906	1,158	—	—		2,065

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