Sumitomo Mitsui Banking Corporation and Subsidiaries

(Millions of yen)

CMS1：Comparison of modelled and standardised RWA at risk level

項番		a	b	c	d
		Risk-weighted assets (RWA)			
		RWA for modelled approaches that banks have supervisory approval to use	RWA for portfolios where standardised approaches are used	Total Actual RWA	RWA calculated using full standardised approach and prior to the application of the output floor (ie RWA used in capital floor
1	Credit risk (excluding counterparty credit risk)	54,768,466	2,043,415	56,811,882	110,491,253
2	Counterparty credit risk (CCR)	1,785,536	136,593	1,922,129	4,695,035
3	Credit valuation adjustment (CVA)		2,045,772	2,045,772	2,045,772
4	Securitisation exposures in the banking book	1,317,929	170,908	1,488,838	2,314,186
5	Market risk	—	1,792,417	1,792,417	1,792,417
6	Operational risk		3,966,778	3,966,778	3,966,778
7	Residual RWA		12,613,433	12,613,433	8,421,868
8	Total	57,871,931	22,769,320	80,641,252	133,727,312