Sumitomo Mitsui Financial Group, Inc. 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)	56,669,456	5,178,991	61,848,447	116,056,356
2	Counterparty credit risk (CCR)	1,780,375	987,110	2,767,485	5,522,521
3	Credit valuation adjustment (CVA)		2,412,722	2,412,722	2,412,722
4	Securitisation exposures in the banking book	1,317,929	170,908	1,488,838	2,314,186
5	Market risk	—	2,926,210	2,926,210	2,926,210
6	Operational risk		5,545,060	5,545,060	5,545,060
7	Residual RWA		15,859,814	15,859,814	11,531,998
8	Total	59,767,761	33,080,817	92,848,578	146,309,056