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 computation)
1	Credit risk (excluding counterparty credit risk)	51,258,532	5,942,271	57,200,803	112,222,098
2	Counterparty credit risk (CCR)	1,919,039	137,786	2,056,825	5,138,308
3	Credit valuation adjustment (CVA)		2,088,761	2,088,761	2,088,761
4	Securitisation exposures in the banking book	1,374,545	274,550	1,649,096	2,457,740
5	Market risk	—	2,074,810	2,074,810	2,074,810
6	Operational risk		4,610,242	4,610,242	4,610,242
7	Residual RWA		11,327,910	11,327,910	8,576,345
8	Total	54,552,117	26,456,333	81,008,450	137,168,306