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)	56,178,747	2,104,728	58,283,476	112,256,492
2	Counterparty credit risk (CCR)	2,011,700	158,416	2,170,116	5,352,794
3	Credit valuation adjustment (CVA)		2,379,368	2,379,368	2,379,368
4	Securitisation exposures in the banking book	1,337,659	209,618	1,547,278	2,409,134
5	Market risk	―	2,614,714	2,614,714	2,614,714
6	Operational risk		3,966,778	3,966,778	3,966,778
7	Residual RWA		12,931,078	12,931,078	8,926,076
8	Total	59,528,107	24,364,703	83,892,810	137,905,358