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 computation)
1	Credit risk (excluding counterparty credit risk)	53,582,090	9,325,467	62,907,557	118,635,777
2	Counterparty credit risk (CCR)	1,911,104	892,071	2,803,175	5,877,333
3	Credit valuation adjustment (CVA)		2,393,806	2,393,806	2,393,806
4	Securitisation exposures in the banking book	1,374,545	286,437	1,660,983	2,469,626
5	Market risk	―	3,083,723	3,083,723	3,083,723
6	Operational risk		6,166,393	6,166,393	6,166,393
7	Residual RWA		14,101,488	14,101,488	11,282,729
8	Total	56,867,740	36,249,388	93,117,128	149,909,391