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)	58,206,927	5,435,510	63,642,438	117,663,539
2	Counterparty credit risk (CCR)	2,008,341	951,718	2,960,059	6,133,042
3	Credit valuation adjustment (CVA)		2,846,990	2,846,990	2,846,990
4	Securitisation exposures in the banking book	1,337,659	229,675	1,567,334	2,429,190
5	Market risk	―	4,019,958	4,019,958	4,019,958
6	Operational risk		5,545,060	5,545,060	5,545,060
7	Residual RWA		16,130,471	16,130,471	12,013,715
8	Total	61,552,928	35,159,385	96,712,314	150,651,497