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)	54,050,405	5,572,391	59,622,796	111,103,618
2	Counterparty credit risk (CCR)	1,906,049	913,492	2,819,541	6,059,739
3	Credit valuation adjustment (CVA)		2,798,655	2,798,655	2,798,655
4	Securitisation exposures in the banking book	1,268,095	247,667	1,515,763	2,376,536
5	Market risk	―	3,138,892	3,138,892	3,138,892
6	Operational risk		5,976,404	5,976,404	5,976,404
7	Residual RWA		14,618,841	14,618,841	11,149,376
8	Total	57,224,550	33,266,345	90,490,896	142,603,223