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)	57,705,263	6,145,668	63,850,932	119,957,401
2	Counterparty credit risk (CCR)	2,052,547	832,886	2,885,434	6,185,044
3	Credit valuation adjustment (CVA)		2,780,656	2,780,656	2,780,656
4	Securitisation exposures in the banking book	1,444,783	272,991	1,717,775	2,530,274
5	Market risk	―	4,139,883	4,139,883	4,139,883
6	Operational risk		5,976,404	5,976,404	5,976,404
7	Residual RWA		14,490,810	14,490,810	11,155,193
8	Total	61,202,595	34,639,300	95,841,896	152,724,859