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 computation)
1	Credit risk (excluding counterparty credit risk)	51,173,766	6,313,650	57,487,416	113,732,986
2	Counterparty credit risk (CCR)	2,228,890	68,215	2,297,106	5,700,799
3	Credit valuation adjustment (CVA)		2,496,044	2,496,044	2,496,044
4	Securitisation exposures in the banking book	1,353,770	272,726	1,626,496	2,413,723
5	Market risk	―	2,495,788	2,495,788	2,495,788
6	Operational risk		4,898,591	4,898,591	4,898,591
7	Residual RWA		10,709,320	10,709,320	8,195,421
8	Total	54,756,427	27,254,337	82,010,765	139,933,356