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)	52,265,367	6,659,978	58,925,346	117,095,480
2	Counterparty credit risk (CCR)	2,500,281	165,363	2,665,645	6,269,131
3	Credit valuation adjustment (CVA)		2,535,829	2,535,829	2,535,829
4	Securitisation exposures in the banking book	1,656,541	284,585	1,941,126	2,847,133
5	Market risk	—	3,149,021	3,149,021	3,149,021
6	Operational risk		4,898,591	4,898,591	4,898,591
7	Residual RWA		11,289,718	11,289,718	8,479,806
8	Total	56,422,190	28,983,089	85,405,279	145,274,994