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)	52,150,007	12,142,398	64,292,405	119,543,577
2	Counterparty credit risk (CCR)	2,679,578	1,039,424	3,719,002	7,203,583
3	Credit valuation adjustment (CVA)		3,086,522	3,086,522	3,086,522
4	Securitisation exposures in the banking book	2,255,248	873,079	3,128,328	4,217,320
5	Market risk	―	4,583,341	4,583,341	4,583,341
6	Operational risk		7,384,012	7,384,012	7,384,012
7	Residual RWA		14,884,589	14,884,589	12,045,503
8	Total	57,084,834	43,993,367	101,078,201	158,063,860