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)	53,648,382	9,383,760	63,032,142	119,238,630
2	Counterparty credit risk (CCR)	2,055,901	831,678	2,887,579	6,218,532
3	Credit valuation adjustment (CVA)		2,806,729	2,806,729	2,806,729
4	Securitisation exposures in the banking book	1,423,702	291,223	1,714,925	2,543,111
5	Market risk	—	4,020,564	4,020,564	4,020,564
6	Operational risk		6,166,393	6,166,393	6,166,393
7	Residual RWA		13,428,777	13,428,777	10,968,733
8	Total	57,127,986	36,929,127	94,057,113	151,962,696