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)	53,847,286	9,666,557	63,513,844	120,220,004
2	Counterparty credit risk (CCR)	2,212,590	949,876	3,162,466	6,546,475
3	Credit valuation adjustment (CVA)		2,923,395	2,923,395	2,923,395
4	Securitisation exposures in the banking book	1,358,682	290,234	1,648,916	2,440,607
5	Market risk	―	3,378,112	3,378,112	3,378,112
6	Operational risk		6,737,778	6,737,778	6,737,778
7	Residual RWA		13,424,912	13,424,912	10,852,144
8	Total	57,418,559	37,370,866	94,789,426	153,098,517