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)	55,252,555	10,244,241	65,496,796	124,101,373
2	Counterparty credit risk (CCR)	2,484,551	991,022	3,475,574	7,056,597
3	Credit valuation adjustment (CVA)		3,082,162	3,082,162	3,082,162
4	Securitisation exposures in the banking book	1,661,378	307,890	1,969,269	2,879,813
5	Market risk	―	3,977,794	3,977,794	3,977,794
6	Operational risk		6,737,778	6,737,778	6,737,778
7	Residual RWA		14,106,753	14,106,753	11,276,523
8	Total	59,398,485	39,447,643	98,846,128	159,112,042