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)	48,890,413	8,650,946	57,541,359	113,785,416
2	Counterparty credit risk (CCR)	2,631,554	119,748	2,751,303	6,054,747
3	Credit valuation adjustment (CVA)		2,648,440	2,648,440	2,648,440
4	Securitisation exposures in the banking book	2,336,864	1,029,041	3,365,905	4,332,070
5	Market risk	—	4,170,899	4,170,899	4,170,899
6	Operational risk		5,290,906	5,290,906	5,290,906
7	Residual RWA		12,219,729	12,219,729	9,353,751
8	Total	53,858,832	34,129,712	87,988,544	145,636,233