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)	51,939,001	12,484,691	64,423,692	120,906,421
2	Counterparty credit risk (CCR)	2,616,349	1,071,768	3,688,117	6,975,413
3	Credit valuation adjustment (CVA)		3,159,867	3,159,867	3,159,867
4	Securitisation exposures in the banking book	2,336,864	1,029,553	3,366,417	4,332,583
5	Market risk	—	5,331,585	5,331,585	5,331,585
6	Operational risk		7,384,012	7,384,012	7,384,012
7	Residual RWA		14,774,484	14,774,484	11,882,035
8	Total	56,892,215	45,235,962	102,128,178	159,971,919