Sumitomo Mitsui Banking Corporation and Subsidiaries

(Millions of yen)

OV1: Overview of RWA

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020
1	Credit risk (excluding counterparty credit risk)	39,200,698	38,765,342	3,309,537	3,272,682
2	Of which: standardised approach (SA)	931,759	921,643	74,540	73,731
3	Of which: internal ratings-based (IRB) approach	36,141,999	35,719,844	3,064,841	3,029,042
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	33,727	38,343	2,698	3,067
	Other assets	2,093,211	2,085,511	167,456	166,840
4	Counterparty credit risk (CCR)	3,825,833	4,284,556	312,680	349,599
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,158,550	1,187,569	98,186	100,647
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,341,070	2,754,557	187,285	220,364
	Of which: Central Counterparty (CCP)	91,236	90,681	7,298	7,254
	Others	234,975	251,748	19,909	21,332
7	Equity positions in banking book under market-based approach	966,369	833,097	81,948	70,646
8	Equity investments in funds – look-through approach	1,862,791	1,788,641	149,023	143,091
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	46,560	2,629	3,938	222
	Equity investments in funds – simple approach subject to 400% risk weight	298,798	395,199	25,329	33,487
10	Equity investments in funds – fall-back approach	23,404	25,963	1,872	2,077
11	Settlement risk	8	95	0	8
12	Securitisation exposures in banking book	1,250,740	1,088,345	100,059	87,067
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,037,083	929,402	82,966	74,352
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	196,459	141,736	15,716	11,338
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	17,198	17,205	1,375	1,376
16	Market risk	1,748,860	1,657,828	139,908	132,626
17	Of which: standardised approach (SA)	141,669	107,108	11,333	8,568
18	Of which: internal model approaches (IMA)	1,607,190	1,550,720	128,575	124,057
19	Operational risk	3,300,643	3,054,275	264,051	244,342
20	Of which: Basic Indicator Approach	642,398	622,561	51,391	49,804
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,658,245	2,431,714	212,659	194,537
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,294,487	1,304,694	109,736	110,596
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	3,645,118	3,181,811	291,609	254,544
25	Total (after applying the scaling factor)	59,871,204	58,762,415	4,789,696	4,700,993