Sumitomo Mitsui Banking Corporation

(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)	38,955,356	38,428,985	3,297,806	3,253,067
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	37,786,994	37,239,218	3,204,337	3,157,885
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,168,362	1,189,767	93,468	95,181
4	Counterparty credit risk (CCR)	3,148,916	3,483,617	257,125	284,162
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	787,310	832,517	66,763	70,597
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,991,667	2,276,733	159,333	182,138
	Of which: Central Counterparty (CCP)	71,443	66,565	5,715	5,325
	Others	298,495	307,799	25,312	26,101
7	Equity positions in banking book under market-based approach	954,185	823,471	80,914	69,830
8	Equity investments in funds – look-through approach	1,851,352	1,768,253	148,108	141,460
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	40,298	441	3,417	37
	Equity investments in funds – simple approach subject to 400% risk weight	287,764	380,680	24,402	32,281
10	Equity investments in funds – fall-back approach	8,587	936	687	74
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,198,219	1,041,088	95,857	83,287
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,028,090	920,183	82,247	73,614
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	170,128	120,905	13,610	9,672
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,338,962	1,259,342	107,116	100,747
17	Of which: standardised approach (SA)	5,426	9,414	434	753
18	Of which: internal model approaches (IMA)	1,333,535	1,249,928	106,682	99,994
19	Operational risk	2,439,844	2,225,389	195,187	178,031
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,439,844	2,225,389	195,187	178,031
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,191,751	1,238,768	101,060	105,047
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,987,416	1,991,192	238,993	159,295
25	Total (after applying the scaling factor)	56,883,463	55,091,541	4,550,677	4,407,323