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	
		December 31, 2020	September 30, 2020	December 31, 2020	September 30, 2020
1	Credit risk (excluding counterparty credit risk)	38,765,342	37,359,199	3,272,682	3,153,580
2	Of which: standardised approach (SA)	921,643	926,815	73,731	74,145
3	Of which: internal ratings-based (IRB) approach	35,719,844	34,342,519	3,029,042	2,912,245
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	38,343	41,306	3,067	3,304
	Other assets	2,085,511	2,048,558	166,840	163,884
4	Counterparty credit risk (CCR)	4,284,556	4,270,946	349,599	348,365
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,187,569	1,186,217	100,647	100,523
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,754,557	2,765,815	220,364	221,265
	Of which: Central Counterparty (CCP)	90,681	93,687	7,254	7,494
	Others	251,748	225,226	21,332	19,081
7	Equity positions in banking book under market-based approach	833,097	570,996	70,646	48,420
8	Equity investments in funds – look-through approach	1,788,641	1,634,096	143,091	130,727
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	2,629	2,640	222	223
	Equity investments in funds – simple approach subject to 400% risk weight	395,199	364,092	33,487	30,875
10	Equity investments in funds – fall-back approach	25,963	15,459	2,077	1,236
11	Settlement risk	95	2	8	0
12	Securitisation exposures in banking book	1,088,345	1,166,276	87,067	93,302
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	929,402	964,192	74,352	77,135
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	141,736	185,506	11,338	14,840
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	17,205	16,577	1,376	1,326
16	Market risk	1,657,828	1,694,091	132,626	135,527
17	Of which: standardised approach (SA)	107,108	154,685	8,568	12,374
18	Of which: internal model approaches (IMA)	1,550,720	1,539,405	124,057	123,152
19	Operational risk	3,054,275	3,093,138	244,342	247,451
20	Of which: Basic Indicator Approach	622,561	622,561	49,804	49,804
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,431,714	2,470,576	194,537	197,646
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,304,694	1,382,498	110,596	117,206
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	3,181,811	3,050,686	254,544	244,054
25	Total (after applying the scaling factor)	58,762,415	56,887,136	4,700,993	4,550,970