Sumitomo Mitsui Banking Corporation

(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)	38,428,985	37,214,044	3,253,067	3,149,898
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	37,239,218	35,994,769	3,157,885	3,052,356
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,189,767	1,219,275	95,181	97,542
4	Counterparty credit risk (CCR)	3,483,617	3,555,243	284,162	289,763
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	832,517	852,043	70,597	72,253
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,276,733	2,373,992	182,138	189,919
	Of which: Central Counterparty (CCP)	66,565	67,895	5,325	5,431
	Others	307,799	261,311	26,101	22,159
7	Equity positions in banking book under market-based approach	823,471	558,740	69,830	47,381
8	Equity investments in funds – look-through approach	1,768,253	1,614,780	141,460	129,182
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	441	450	37	38
	Equity investments in funds – simple approach subject to 400% risk weight	380,680	355,385	32,281	30,136
10	Equity investments in funds – fall-back approach	936	—	74	—
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,041,088	1,127,148	83,287	90,171
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	920,183	951,891	73,614	76,151
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	120,905	175,256	9,672	14,020
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,259,342	1,337,765	100,747	107,021
17	Of which: standardised approach (SA)	9,414	2,086	753	166
18	Of which: internal model approaches (IMA)	1,249,928	1,335,678	99,994	106,854
19	Operational risk	2,225,389	2,251,150	178,031	180,092
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,225,389	2,251,150	178,031	180,092
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,238,768	1,229,429	105,047	104,255
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,991,192	1,971,544	159,295	157,723
25	Total (after applying the scaling factor)	55,091,541	53,570,810	4,407,323	4,285,664