Sumitomo Mitsui Financial Group, Inc. 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)	44,181,371	43,866,350	3,717,776	3,690,801
2	Of which: standardised approach (SA)	2,797,587	2,758,016	223,806	220,641
3	Of which: internal ratings-based (IRB) approach	38,180,552	37,811,087	3,237,710	3,206,380
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	45,567	50,138	3,645	4,011
	Other assets	3,157,664	3,247,109	252,613	259,768
4	Counterparty credit risk (CCR)	4,822,842	5,087,487	392,354	413,750
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,338,017	1,374,067	112,463	115,484
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,549,322	2,977,943	203,945	238,235
	Of which: Central Counterparty (CCP)	119,017	117,673	9,521	9,413
	Others	816,484	617,803	66,423	50,616
7	Equity positions in banking book under market-based approach	1,084,489	943,254	91,964	79,987
8	Equity investments in funds – look-through approach	1,877,396	1,803,804	150,191	144,304
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	81,959	34,854	6,769	2,800
	Equity investments in funds – simple approach (subject to 400% risk weight)	356,365	444,727	29,955	37,468
10	Equity investments in funds – fall-back approach	88,989	82,488	7,119	6,599
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	2,666,596	2,650,901	213,327	212,072
17	Of which: standardised approach (SA)	1,059,405	1,100,180	84,752	88,014
18	Of which: internal model approaches (IMA)	1,607,190	1,550,720	128,575	124,057
19	Operational risk	4,104,922	3,816,213	328,393	305,297
20	Of which: Basic Indicator Approach	897,054	863,199	71,764	69,055
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,207,868	2,953,013	256,629	236,241
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,355,212	2,204,656	199,683	186,899
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	538,051	183,267	43,044	14,661
25	Total (after applying the scaling factor)	66,008,023	64,771,494	5,280,641	5,181,719