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	
		December 31, 2020	September 30, 2020	December 31, 2020	September 30, 2020
1	Credit risk (excluding counterparty credit risk)	43,866,350	42,068,648	3,690,801	3,539,833
2	Of which: standardised approach (SA)	2,758,016	2,744,761	220,641	219,580
3	Of which: internal ratings-based (IRB) approach	37,811,087	36,321,266	3,206,380	3,080,043
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	50,138	53,004	4,011	4,240
	Other assets	3,247,109	2,949,616	259,768	235,969
4	Counterparty credit risk (CCR)	5,087,487	5,177,589	413,750	420,797
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,374,067	1,383,633	115,484	116,228
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,977,943	2,988,265	238,235	239,061
	Of which: Central Counterparty (CCP)	117,673	122,679	9,413	9,814
	Others	617,803	683,011	50,616	55,693
7	Equity positions in banking book under market-based approach	943,254	657,215	79,987	55,731
8	Equity investments in funds – look-through approach	1,803,804	1,651,663	144,304	132,133
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	34,854	36,419	2,800	2,926
	Equity investments in funds – simple approach (subject to 400% risk weight)	444,727	411,569	37,468	34,693
10	Equity investments in funds – fall-back approach	82,488	64,888	6,599	5,191
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	2,650,901	2,441,428	212,072	195,314
17	Of which: standardised approach (SA)	1,100,180	902,023	88,014	72,161
18	Of which: internal model approaches (IMA)	1,550,720	1,539,405	124,057	123,152
19	Operational risk	3,816,213	3,804,177	305,297	304,334
20	Of which: Basic Indicator Approach	863,199	863,199	69,055	69,055
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,953,013	2,940,978	236,241	235,278
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,204,656	2,256,233	186,899	191,286
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	183,267	184,855	14,661	14,788
25	Total (after applying the scaling factor)	64,771,494	62,379,156	5,181,719	4,990,332