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, 2022	December 31, 2021	March 31, 2022	December 31, 2021
1	Credit risk (excluding counterparty credit risk)	41,311,529	40,242,760	3,497,555	3,407,044
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	40,132,007	39,088,174	3,403,194	3,314,677
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,179,522	1,154,586	94,361	92,366
4	Counterparty credit risk (CCR)	3,022,740	3,116,610	247,068	254,599
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	806,262	782,393	68,371	66,346
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,850,879	1,951,398	148,070	156,111
	Of which: Central Counterparty (CCP)	78,218	67,086	6,257	5,366
	Others	287,380	315,731	24,369	26,774
7	Equity positions in banking book under market-based approach	866,069	1,246,390	73,442	105,693
8	Equity investments in funds – look-through approach	2,181,586	2,002,666	174,526	160,213
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	11,480	40,401	973	3,426
	Equity investments in funds – simple approach subject to 400% risk weight	350,110	348,002	29,689	29,510
10	Equity investments in funds – fall-back approach	58,593	9,415	4,687	753
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,351,595	1,254,229	108,127	100,338
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,188,274	1,115,564	95,061	89,245
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	157,580	138,665	12,606	11,093
15	Of which: securitisation standardised approach (SEC-SA)	5,741	—	459	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,292,550	1,807,100	103,404	144,568
17	Of which: standardised approach (SA)	4,902	15,121	392	1,209
18	Of which: internal model approaches (IMA)	1,287,648	1,791,978	103,011	143,358
19	Operational risk	2,296,851	2,303,510	183,748	184,280
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,296,851	2,303,510	183,748	184,280
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	742,720	703,432	62,982	59,651
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	5,817,716	4,817,609	465,417	385,408
25	Total (after applying the scaling factor)	61,895,306	60,443,600	4,951,624	4,835,488