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	
		June 30, 2021	March 31, 2021	June 30, 2021	March 31, 2021
1	Credit risk (excluding counterparty credit risk)	39,360,605	39,200,698	3,322,247	3,309,537
2	Of which: standardised approach (SA)	1,039,139	931,759	83,131	74,540
3	Of which: internal ratings-based (IRB) approach	36,124,793	36,141,999	3,063,382	3,064,841
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	35,668	33,727	2,853	2,698
	Other assets	2,161,003	2,093,211	172,880	167,456
4	Counterparty credit risk (CCR)	4,270,987	3,825,833	349,420	312,680
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,255,513	1,158,550	106,412	98,186
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,549,505	2,341,070	203,960	187,285
	Of which: Central Counterparty (CCP)	85,870	91,236	6,869	7,298
	Others	380,097	234,975	32,177	19,909
7	Equity positions in banking book under market-based approach	1,573,941	966,369	133,470	81,948
8	Equity investments in funds – look-through approach	2,221,735	1,862,791	177,738	149,023
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	46,628	46,560	3,943	3,938
	Equity investments in funds – simple approach subject to 400% risk weight	336,060	298,798	28,489	25,329
10	Equity investments in funds – fall-back approach	25,267	23,404	2,021	1,872
11	Settlement risk	0	8	0	0
12	Securitisation exposures in banking book	1,097,470	1,250,740	87,797	100,059
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	911,359	1,037,083	72,908	82,966
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	168,972	196,459	13,517	15,716
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	17,138	17,198	1,371	1,375
16	Market risk	1,921,587	1,748,860	153,726	139,908
17	Of which: standardised approach (SA)	197,921	141,669	15,833	11,333
18	Of which: internal model approaches (IMA)	1,723,666	1,607,190	137,893	128,575
19	Operational risk	3,249,696	3,300,643	259,975	264,051
20	Of which: Basic Indicator Approach	642,398	642,398	51,391	51,391
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,607,298	2,658,245	208,583	212,659
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,249,451	1,294,487	105,920	109,736
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	3,985,313	3,645,118	318,825	291,609
25	Total (after applying the scaling factor)	61,794,715	59,871,204	4,943,577	4,789,696