Sumitomo Mitsui Banking Corporation

(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)	39,360,837	38,955,356	3,332,225	3,297,806
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	38,199,770	37,786,994	3,239,340	3,204,337
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,161,066	1,168,362	92,885	93,468
4	Counterparty credit risk (CCR)	3,390,255	3,148,916	277,199	257,125
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	819,157	787,310	69,464	66,763
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,081,534	1,991,667	166,522	159,333
	Of which: Central Counterparty (CCP)	63,106	71,443	5,048	5,715
	Others	426,456	298,495	36,163	25,312
7	Equity positions in banking book under market-based approach	1,562,999	954,185	132,542	80,914
8	Equity investments in funds – look-through approach	2,208,413	1,851,352	176,673	148,108
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	40,284	40,298	3,416	3,417
	Equity investments in funds – simple approach subject to 400% risk weight	324,479	287,764	27,515	24,402
10	Equity investments in funds – fall-back approach	9,165	8,587	733	687
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,054,098	1,198,219	84,327	95,857
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	898,021	1,028,090	71,841	82,247
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	156,077	170,128	12,486	13,610
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,374,718	1,338,962	109,977	107,116
17	Of which: standardised approach (SA)	14,080	5,426	1,126	434
18	Of which: internal model approaches (IMA)	1,360,637	1,333,535	108,851	106,682
19	Operational risk	2,389,434	2,439,844	191,154	195,187
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,389,434	2,439,844	191,154	195,187
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,092,929	1,191,751	92,680	101,060
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	3,218,655	2,987,416	257,492	238,993
25	Total (after applying the scaling factor)	58,574,236	56,883,463	4,685,938	4,550,677