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	
		September 30, 2021	June 30, 2021	September 30, 2021	June 30, 2021
1	Credit risk (excluding counterparty credit risk)	39,750,385	39,360,605	3,356,033	3,322,247
2	Of which: standardised approach (SA)	916,328	1,039,139	73,306	83,131
3	Of which: internal ratings-based (IRB) approach	36,667,315	36,124,793	3,109,388	3,063,382
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	37,200	35,668	2,976	2,853
	Other assets	2,129,542	2,161,003	170,363	172,880
4	Counterparty credit risk (CCR)	3,760,043	4,270,987	307,360	349,420
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,120,913	1,255,513	94,997	106,412
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,290,986	2,549,505	183,278	203,960
	Of which: Central Counterparty (CCP)	88,093	85,870	7,047	6,869
	Others	260,049	380,097	22,036	32,177
7	Equity positions in banking book under market-based approach	1,692,473	1,573,941	143,521	133,470
8	Equity investments in funds – look-through approach	2,107,221	2,221,735	168,577	177,738
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	44,371	46,628	3,762	3,943
	Equity investments in funds – simple approach subject to 400% risk weight	370,029	336,060	31,350	28,489
10	Equity investments in funds – fall-back approach	25,012	25,267	2,001	2,021
11	Settlement risk	—	0	—	0
12	Securitisation exposures in banking book	1,151,881	1,097,470	92,150	87,797
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	993,080	911,359	79,446	72,908
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	140,594	168,972	11,247	13,517
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	18,206	17,138	1,456	1,371
16	Market risk	2,112,475	1,921,587	168,998	153,726
17	Of which: standardised approach (SA)	197,101	197,921	15,768	15,833
18	Of which: internal model approaches (IMA)	1,915,373	1,723,666	153,229	137,893
19	Operational risk	3,204,799	3,249,696	256,383	259,975
20	Of which: Basic Indicator Approach	643,656	642,398	51,492	51,391
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,561,143	2,607,298	204,891	208,583
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,280,271	1,249,451	108,526	105,920
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	4,255,519	3,985,313	340,441	318,825
25	Total (after applying the scaling factor)	62,238,855	61,794,715	4,979,108	4,943,577