Sumitomo Mitsui Banking Corporation

(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)	39,913,620	39,360,837	3,379,141	3,332,225
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	38,760,770	38,199,770	3,286,913	3,239,340
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,152,850	1,161,066	92,228	92,885
4	Counterparty credit risk (CCR)	3,042,967	3,390,255	248,534	277,199
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	753,752	819,157	63,918	69,464
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,916,338	2,081,534	153,307	166,522
	Of which: Central Counterparty (CCP)	64,800	63,106	5,184	5,048
	Others	308,076	426,456	26,124	36,163
7	Equity positions in banking book under market-based approach	1,680,986	1,562,999	142,547	132,542
8	Equity investments in funds – look-through approach	2,094,506	2,208,413	167,560	176,673
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	40,183	40,284	3,407	3,416
	Equity investments in funds – simple approach subject to 400% risk weight	354,766	324,479	30,084	27,515
10	Equity investments in funds – fall-back approach	9,415	9,165	753	733
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,104,859	1,054,098	88,388	84,327
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	972,262	898,021	77,780	71,841
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	132,597	156,077	10,607	12,486
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,592,695	1,374,718	127,415	109,977
17	Of which: standardised approach (SA)	21,644	14,080	1,731	1,126
18	Of which: internal model approaches (IMA)	1,571,051	1,360,637	125,684	108,851
19	Operational risk	2,337,195	2,389,434	186,975	191,154
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,337,195	2,389,434	186,975	191,154
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	727,624	1,092,929	61,702	92,680
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	3,642,303	3,218,655	291,384	257,492
25	Total (after applying the scaling factor)	59,098,693	58,574,236	4,727,895	4,685,938