Sumitomo Mitsui Banking Corporation

(Millions of yen)

OV1: Overview of RWA

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		December 31, 2021	September 30, 2021	December 31, 2021	September 30, 2021
1	Credit risk (excluding counterparty credit risk)	40,242,760	39,913,620	3,407,044	3,379,141
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	39,088,174	38,760,770	3,314,677	3,286,913
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,154,586	1,152,850	92,366	92,228
4	Counterparty credit risk (CCR)	3,116,610	3,042,967	254,599	248,534
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	782,393	753,752	66,346	63,918
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,951,398	1,916,338	156,111	153,307
	Of which: Central Counterparty (CCP)	67,086	64,800	5,366	5,184
	Others	315,731	308,076	26,774	26,124
7	Equity positions in banking book under market-based approach	1,246,390	1,680,986	105,693	142,547
8	Equity investments in funds – look-through approach	2,002,666	2,094,506	160,213	167,560
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	40,401	40,183	3,426	3,407
	Equity investments in funds – simple approach subject to 400% risk weight	348,002	354,766	29,510	30,084
10	Equity investments in funds – fall-back approach	9,415	9,415	753	753
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,254,229	1,104,859	100,338	88,388
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,115,564	972,262	89,245	77,780
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	138,665	132,597	11,093	10,607
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,807,100	1,592,695	144,568	127,415
17	Of which: standardised approach (SA)	15,121	21,644	1,209	1,731
18	Of which: internal model approaches (IMA)	1,791,978	1,571,051	143,358	125,684
19	Operational risk	2,303,510	2,337,195	184,280	186,975
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,303,510	2,337,195	184,280	186,975
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	703,432	727,624	59,651	61,702
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	4,817,609	3,642,303	385,408	291,384
25	Total (after applying the scaling factor)	60,443,600	59,098,693	4,835,488	4,727,895