Sumitomo Mitsui Financial Group, Inc. and Subsidiaries

(Millions of yen)

OV1: Overview of RWA

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021
1	Credit risk (excluding counterparty credit risk)	47,216,303	46,111,023	3,970,735	3,877,329
2	Of which: standardised approach (SA)	3,234,291	3,101,495	258,743	248,119
3	Of which: internal ratings-based (IRB) approach	40,298,246	39,259,992	3,417,291	3,329,247
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	42,158	40,922	3,372	3,273
	Other assets	3,641,606	3,708,614	291,328	296,689
4	Counterparty credit risk (CCR)	5,086,633	4,813,019	414,124	391,688
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,535,455	1,379,287	128,947	115,754
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,567,540	2,580,104	205,403	206,408
	Of which: Central Counterparty (CCP)	144,150	124,912	11,532	9,993
	Others	839,486	728,714	68,241	59,532
7	Equity positions in banking book under market-based approach	960,416	1,359,217	81,443	115,261
8	Equity investments in funds – look-through approach	2,209,787	2,033,982	176,783	162,718
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	44,598	82,777	3,637	6,836
	Equity investments in funds – simple approach (subject to 400% risk weight)	413,050	415,450	34,836	35,008
10	Equity investments in funds – fall-back approach	189,538	106,558	15,163	8,524
11	Settlement risk	113	11	9	1
12	Securitisation exposures in banking book	1,409,040	1,303,313	112,723	104,265
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,216,667	1,137,723	97,333	91,017
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	168,987	145,498	13,519	11,639
15	Of which: securitisation standardised approach (SEC-SA)	5,741	—	459	—
	Of which: RW 1250% is applied	17,644	20,091	1,411	1,607
16	Market risk	3,052,578	3,723,877	244,206	297,910
17	Of which: standardised approach (SA)	1,081,295	1,316,388	86,503	105,311
18	Of which: internal model approaches (IMA)	1,971,282	2,407,488	157,702	192,599
19	Operational risk	4,356,154	4,321,860	348,492	345,748
20	Of which: Basic Indicator Approach	970,096	916,592	77,607	73,327
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,386,058	3,405,267	270,884	272,421
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,937,560	2,616,831	248,567	221,687
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,716,046	955,666	137,283	76,453
25	Total (after applying the scaling factor)	72,350,071	70,542,922	5,788,005	5,643,433