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	
		June 30, 2021	March 31, 2021	June 30, 2021	March 31, 2021
1	Credit risk (excluding counterparty credit risk)	44,391,752	44,181,371	3,734,775	3,717,776
2	Of which: standardised approach (SA)	2,850,799	2,797,587	228,063	223,806
3	Of which: internal ratings-based (IRB) approach	38,215,633	38,180,552	3,240,685	3,237,710
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	47,608	45,567	3,808	3,645
	Other assets	3,277,711	3,157,664	262,216	252,613
4	Counterparty credit risk (CCR)	5,091,508	4,822,842	414,976	392,354
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,443,964	1,338,017	121,403	112,463
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,755,139	2,549,322	220,411	203,945
	Of which: Central Counterparty (CCP)	111,251	119,017	8,900	9,521
	Others	781,153	816,484	64,261	66,423
7	Equity positions in banking book under market-based approach	1,701,183	1,084,489	144,260	91,964
8	Equity investments in funds – look-through approach	2,237,347	1,877,396	178,987	150,191
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	81,127	81,959	6,703	6,769
	Equity investments in funds – simple approach (subject to 400% risk weight)	387,381	356,365	32,615	29,955
10	Equity investments in funds – fall-back approach	103,445	88,989	8,275	7,119
11	Settlement risk	0	8	0	0
12	Securitisation exposures in banking book	1,097,470	1,250,740	87,797	100,059
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	911,359	1,037,083	72,908	82,966
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	168,972	196,459	13,517	15,716
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	17,138	17,198	1,371	1,375
16	Market risk	2,925,090	2,666,596	234,007	213,327
17	Of which: standardised approach (SA)	1,201,423	1,059,405	96,113	84,752
18	Of which: internal model approaches (IMA)	1,723,666	1,607,190	137,893	128,575
19	Operational risk	4,175,299	4,104,922	334,023	328,393
20	Of which: Basic Indicator Approach	897,054	897,054	71,764	71,764
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,278,245	3,207,868	262,259	256,629
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,314,732	2,355,212	196,254	199,683
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	605,441	538,051	48,435	43,044
25	Total (after applying the scaling factor)	67,763,916	66,008,023	5,421,113	5,280,641