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	
		September 30, 2021	June 30, 2021	September 30, 2021	June 30, 2021
1	Credit risk (excluding counterparty credit risk)	44,863,096	44,391,752	3,774,185	3,734,775
2	Of which: standardised approach (SA)	2,951,081	2,850,799	236,086	228,063
3	Of which: internal ratings-based (IRB) approach	38,570,425	38,215,633	3,270,772	3,240,685
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	49,121	47,608	3,929	3,808
	Other assets	3,292,467	3,277,711	263,397	262,216
4	Counterparty credit risk (CCR)	4,765,228	5,091,508	387,694	414,976
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,324,642	1,443,964	111,221	121,403
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,509,164	2,755,139	200,733	220,411
	Of which: Central Counterparty (CCP)	114,359	111,251	9,148	8,900
	Others	817,062	781,153	66,590	64,261
7	Equity positions in banking book under market-based approach	1,822,269	1,701,183	154,528	144,260
8	Equity investments in funds – look-through approach	2,123,410	2,237,347	169,872	178,987
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	84,823	81,127	6,998	6,703
	Equity investments in funds – simple approach (subject to 400% risk weight)	428,119	387,381	36,076	32,615
10	Equity investments in funds – fall-back approach	87,461	103,445	6,996	8,275
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	3,338,111	2,925,090	267,048	234,007
17	Of which: standardised approach (SA)	1,422,738	1,201,423	113,819	96,113
18	Of which: internal model approaches (IMA)	1,915,373	1,723,666	153,229	137,893
19	Operational risk	4,271,331	4,175,299	341,706	334,023
20	Of which: Basic Indicator Approach	916,592	897,054	73,327	71,764
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,354,738	3,278,245	268,379	262,259
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,388,167	2,314,732	202,473	196,254
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	692,746	605,441	55,419	48,435
25	Total (after applying the scaling factor)	68,689,415	67,763,916	5,495,153	5,421,113