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	
		December 31, 2021	September 30, 2021	December 31, 2021	September 30, 2021
1	Credit risk (excluding counterparty credit risk)	46,111,023	44,863,096	3,877,329	3,774,185
2	Of which: standardised approach (SA)	3,101,495	2,951,081	248,119	236,086
3	Of which: internal ratings-based (IRB) approach	39,259,992	38,570,425	3,329,247	3,270,772
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	40,922	49,121	3,273	3,929
	Other assets	3,708,614	3,292,467	296,689	263,397
4	Counterparty credit risk (CCR)	4,813,019	4,765,228	391,688	387,694
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,379,287	1,324,642	115,754	111,221
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,580,104	2,509,164	206,408	200,733
	Of which: Central Counterparty (CCP)	124,912	114,359	9,993	9,148
	Others	728,714	817,062	59,532	66,590
7	Equity positions in banking book under market-based approach	1,359,217	1,822,269	115,261	154,528
8	Equity investments in funds – look-through approach	2,033,982	2,123,410	162,718	169,872
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	82,777	84,823	6,836	6,998
	Equity investments in funds – simple approach (subject to 400% risk weight)	415,450	428,119	35,008	36,076
10	Equity investments in funds – fall-back approach	106,558	87,461	8,524	6,996
11	Settlement risk	11	—	1	—
12	Securitisation exposures in banking book	1,303,313	1,151,881	104,265	92,150
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,137,723	993,080	91,017	79,446
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	145,498	140,594	11,639	11,247
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	20,091	18,206	1,607	1,456
16	Market risk	3,723,877	3,338,111	297,910	267,048
17	Of which: standardised approach (SA)	1,316,388	1,422,738	105,311	113,819
18	Of which: internal model approaches (IMA)	2,407,488	1,915,373	192,599	153,229
19	Operational risk	4,321,860	4,271,331	345,748	341,706
20	Of which: Basic Indicator Approach	916,592	916,592	73,327	73,327
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,405,267	3,354,738	272,421	268,379
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,616,831	2,388,167	221,687	202,473
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	955,666	692,746	76,453	55,419
25	Total (after applying the scaling factor)	70,542,922	68,689,415	5,643,433	5,495,153