Sumitomo Mitsui Banking Corporation and Subsidiaries

(Millions of yen)

OV1: Overview of RWA

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		March 31, 2023	December 31, 2022	March 31, 2023	December 31, 2022
1	Credit risk (excluding counterparty credit risk)	42,007,632	42,395,589	3,543,896	3,577,194
2	Of which: standardised approach (SA)	1,130,589	1,173,643	90,447	93,891
3	Of which: internal ratings-based (IRB) approach	38,184,530	38,655,732	3,238,048	3,278,006
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	24,881	28,372	1,990	2,269
	Other assets	2,667,632	2,537,841	213,410	203,027
4	Counterparty credit risk (CCR)	4,336,647	4,675,872	354,917	382,692
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,319,591	1,423,557	111,835	120,662
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,400,268	2,571,078	192,021	205,686
	Of which: Central Counterparty (CCP)	250,428	206,528	20,034	16,522
	Others	366,358	474,708	31,025	39,820
7	Equity positions in banking book under market-based approach	782,438	475,760	66,350	40,344
8	Equity investments in funds – look-through approach	2,536,842	2,189,985	202,947	175,198
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	47,648	13,156	4,024	1,114
	Equity investments in funds – simple approach subject to 400% risk weight	388,692	545,876	32,960	46,262
10	Equity investments in funds – fall-back approach	207,532	148,952	16,602	11,916
11	Settlement risk	255	442	21	37
12	Securitisation exposures in banking book	1,311,406	1,477,615	104,912	118,209
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,074,905	1,195,287	85,992	95,623
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	218,204	262,870	17,456	21,029
15	Of which: securitisation standardised approach (SEC-SA)	4,111	4,710	328	376
	Of which: RW 1250% is applied	14,184	14,746	1,134	1,179
16	Market risk	3,177,926	3,298,343	254,234	263,867
17	Of which: standardised approach (SA)	310,920	266,887	24,873	21,351
18	Of which: internal model approaches (IMA)	2,867,006	3,031,456	229,360	242,516
19	Operational risk	3,607,994	3,483,610	288,639	278,688
20	Of which: Basic Indicator Approach	779,290	722,863	62,343	57,829
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,828,703	2,760,747	226,296	220,859
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,616,771	2,138,844	137,033	181,212
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	7,820,232	7,339,635	625,618	587,170
25	Total (after applying the scaling factor)	70,401,996	70,798,861	5,632,159	5,663,908