Sumitomo Mitsui Banking Corporation

(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)	40,722,636	41,103,964	3,446,855	3,479,353
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	39,384,313	39,799,335	3,339,789	3,374,983
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,338,323	1,304,629	107,065	104,370
4	Counterparty credit risk (CCR)	3,262,887	3,465,369	266,457	283,142
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	845,311	914,452	71,682	77,545
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,024,238	2,101,045	161,939	168,083
	Of which: Central Counterparty (CCP)	108,042	132,363	8,643	10,589
	Others	285,295	317,508	24,193	26,924
7	Equity positions in banking book under market-based approach	774,541	467,266	65,681	39,624
8	Equity investments in funds – look-through approach	2,519,723	2,174,634	201,577	173,970
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	43,305	11,838	3,672	1,003
	Equity investments in funds – simple approach subject to 400% risk weight	378,562	525,478	32,102	44,560
10	Equity investments in funds – fall-back approach	98,933	50,749	7,914	4,059
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,255,452	1,420,149	100,436	113,611
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,038,477	1,167,752	83,078	93,420
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	212,863	247,686	17,029	19,814
15	Of which: securitisation standardised approach (SEC-SA)	4,111	4,710	328	376
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	2,229,655	2,403,111	178,372	192,248
17	Of which: standardised approach (SA)	4,239	5,108	339	408
18	Of which: internal model approaches (IMA)	2,225,415	2,398,002	178,033	191,840
19	Operational risk	2,529,600	2,481,876	202,368	198,550
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,529,600	2,481,876	202,368	198,550
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	833,081	1,225,589	70,645	103,929
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	7,901,999	7,449,466	632,159	595,957
25	Total (after applying the scaling factor)	65,103,047	65,375,184	5,208,243	5,230,014