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	
		June 30, 2022	March 31, 2022	June 30, 2022	March 31, 2022
1	Credit risk (excluding counterparty credit risk)	43,653,553	41,710,522	3,684,912	3,521,026
2	Of which: standardised approach (SA)	1,032,647	971,367	82,611	77,709
3	Of which: internal ratings-based (IRB) approach	40,130,830	38,371,815	3,403,094	3,253,929
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	26,891	30,408	2,151	2,432
	Other assets	2,463,184	2,336,931	197,054	186,954
4	Counterparty credit risk (CCR)	4,290,592	3,964,465	351,408	324,435
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,434,069	1,302,103	121,548	110,357
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,411,339	2,318,675	192,907	185,494
	Of which: Central Counterparty (CCP)	153,985	112,029	12,318	8,962
	Others	291,199	231,657	24,634	19,621
7	Equity positions in banking book under market-based approach	994,515	874,084	84,334	74,122
8	Equity investments in funds – look-through approach	2,143,539	2,195,559	171,483	175,644
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	15,455	14,425	1,310	1,223
	Equity investments in funds – simple approach subject to 400% risk weight	448,383	366,911	37,993	31,085
10	Equity investments in funds – fall-back approach	88,832	89,694	7,106	7,175
11	Settlement risk	253	113	21	9
12	Securitisation exposures in banking book	1,391,389	1,409,040	111,311	112,723
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,166,833	1,216,667	93,346	97,333
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	203,785	168,987	16,302	13,519
15	Of which: securitisation standardised approach (SEC-SA)	5,163	5,741	413	459
	Of which: RW 1250% is applied	15,606	17,644	1,248	1,411
16	Market risk	2,742,859	2,212,808	219,428	177,024
17	Of which: standardised approach (SA)	309,444	241,525	24,755	19,322
18	Of which: internal model approaches (IMA)	2,433,414	1,971,282	194,673	157,702
19	Operational risk	3,207,801	3,207,032	256,624	256,562
20	Of which: Basic Indicator Approach	666,299	666,299	53,303	53,303
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,541,502	2,540,732	203,320	203,258
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,735,604	1,404,532	147,091	119,053
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	6,836,051	6,119,406	546,884	489,552
25	Total (after applying the scaling factor)	70,248,881	66,120,492	5,619,910	5,289,639