Sumitomo Mitsui Banking Corporation

(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)	42,612,105	41,311,529	3,607,691	3,497,555
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	41,400,628	40,132,007	3,510,773	3,403,194
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,211,476	1,179,522	96,918	94,361
4	Counterparty credit risk (CCR)	3,282,277	3,022,740	268,275	247,068
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	895,363	806,262	75,926	68,371
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,013,799	1,850,879	161,103	148,070
	Of which: Central Counterparty (CCP)	82,296	78,218	6,583	6,257
	Others	290,817	287,380	24,661	24,369
7	Equity positions in banking book under market-based approach	987,132	866,069	83,708	73,442
8	Equity investments in funds – look-through approach	2,128,166	2,181,586	170,253	174,526
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	12,499	11,480	1,059	973
	Equity investments in funds – simple approach subject to 400% risk weight	428,502	350,110	36,337	29,689
10	Equity investments in funds – fall-back approach	56,479	58,593	4,518	4,687
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,336,804	1,351,595	106,944	108,127
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,137,150	1,188,274	90,972	95,061
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	194,490	157,580	15,559	12,606
15	Of which: securitisation standardised approach (SEC-SA)	5,163	5,741	413	459
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,801,011	1,292,550	144,080	103,404
17	Of which: standardised approach (SA)	3,970	4,902	317	392
18	Of which: internal model approaches (IMA)	1,797,041	1,287,648	143,763	103,011
19	Operational risk	2,304,876	2,296,851	184,390	183,748
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,304,876	2,296,851	184,390	183,748
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	940,089	742,720	79,719	62,982
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	6,738,994	5,817,716	539,119	465,417
25	Total (after applying the scaling factor)	65,326,242	61,895,306	5,226,099	4,951,624