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	
		September 30, 2022	June 30, 2022	September 30, 2022	June 30, 2022
1	Credit risk (excluding counterparty credit risk)	43,109,891	43,653,553	3,637,698	3,684,912
2	Of which: standardised approach (SA)	1,105,944	1,032,647	88,475	82,611
3	Of which: internal ratings-based (IRB) approach	39,355,702	40,130,830	3,337,363	3,403,094
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	23,821	26,891	1,905	2,151
	Other assets	2,624,422	2,463,184	209,953	197,054
4	Counterparty credit risk (CCR)	5,044,487	4,290,592	413,078	351,408
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,728,606	1,434,069	146,525	121,548
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,868,119	2,411,339	229,449	192,907
	Of which: Central Counterparty (CCP)	172,515	153,985	13,801	12,318
	Others	275,245	291,199	23,301	24,634
7	Equity positions in banking book under market-based approach	583,445	994,515	49,476	84,334
8	Equity investments in funds – look-through approach	2,328,627	2,143,539	186,290	171,483
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	12,007	15,455	1,016	1,310
	Equity investments in funds – simple approach subject to 400% risk weight	509,553	448,383	43,182	37,993
10	Equity investments in funds – fall-back approach	87,496	88,832	6,999	7,106
11	Settlement risk	1,832	253	155	21
12	Securitisation exposures in banking book	1,509,852	1,391,389	120,788	111,311
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,196,657	1,166,833	95,732	93,346
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	292,750	203,785	23,420	16,302
15	Of which: securitisation standardised approach (SEC-SA)	4,872	5,163	389	413
	Of which: RW 1250% is applied	15,571	15,606	1,245	1,248
16	Market risk	3,033,188	2,742,859	242,655	219,428
17	Of which: standardised approach (SA)	239,516	309,444	19,161	24,755
18	Of which: internal model approaches (IMA)	2,793,671	2,433,414	223,493	194,673
19	Operational risk	3,457,129	3,207,801	276,570	256,624
20	Of which: Basic Indicator Approach	722,863	666,299	57,829	53,303
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,734,266	2,541,502	218,741	203,320
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,113,484	1,735,604	179,070	147,091
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	7,824,209	6,836,051	625,936	546,884
25	Total (after applying the scaling factor)	72,286,492	70,248,881	5,782,919	5,619,910