Sumitomo Mitsui Banking Corporation

(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)	41,995,220	42,612,105	3,554,676	3,607,691
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	40,637,298	41,400,628	3,446,042	3,510,773
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,357,921	1,211,476	108,633	96,918
4	Counterparty credit risk (CCR)	3,770,967	3,282,277	307,839	268,275
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,040,153	895,363	88,205	75,926
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,384,848	2,013,799	190,787	161,103
	Of which: Central Counterparty (CCP)	102,367	82,296	8,189	6,583
	Others	243,598	290,817	20,657	24,661
7	Equity positions in banking book under market-based approach	575,290	987,132	48,784	83,708
8	Equity investments in funds – look-through approach	2,314,251	2,128,166	185,140	170,253
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	10,700	12,499	907	1,059
	Equity investments in funds – simple approach subject to 400% risk weight	488,507	428,502	41,425	36,337
10	Equity investments in funds – fall-back approach	51,941	56,479	4,155	4,518
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,458,730	1,336,804	116,698	106,944
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,172,095	1,137,150	93,767	90,972
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	281,762	194,490	22,540	15,559
15	Of which: securitisation standardised approach (SEC-SA)	4,872	5,163	389	413
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	2,003,203	1,801,011	160,256	144,080
17	Of which: standardised approach (SA)	3,073	3,970	245	317
18	Of which: internal model approaches (IMA)	2,000,129	1,797,041	160,010	143,763
19	Operational risk	2,448,128	2,304,876	195,850	184,390
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,448,128	2,304,876	195,850	184,390
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,151,671	940,089	97,661	79,719
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	8,163,072	6,738,994	653,045	539,119
25	Total (after applying the scaling factor)	67,080,519	65,326,242	5,366,441	5,226,099