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	
		December 31, 2022	September 30, 2022	December 31, 2022	September 30, 2022
1	Credit risk (excluding counterparty credit risk)	42,395,589	43,109,891	3,577,194	3,637,698
2	Of which: standardised approach (SA)	1,173,643	1,105,944	93,891	88,475
3	Of which: internal ratings-based (IRB) approach	38,655,732	39,355,702	3,278,006	3,337,363
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	28,372	23,821	2,269	1,905
	Other assets	2,537,841	2,624,422	203,027	209,953
4	Counterparty credit risk (CCR)	4,675,872	5,044,487	382,692	413,078
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,423,557	1,728,606	120,662	146,525
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,571,078	2,868,119	205,686	229,449
	Of which: Central Counterparty (CCP)	206,528	172,515	16,522	13,801
	Others	474,708	275,245	39,820	23,301
7	Equity positions in banking book under market-based approach	475,760	583,445	40,344	49,476
8	Equity investments in funds – look-through approach	2,189,985	2,328,627	175,198	186,290
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	13,156	12,007	1,114	1,016
	Equity investments in funds – simple approach subject to 400% risk weight	545,876	509,553	46,262	43,182
10	Equity investments in funds – fall-back approach	148,952	87,496	11,916	6,999
11	Settlement risk	442	1,832	37	155
12	Securitisation exposures in banking book	1,477,615	1,509,852	118,209	120,788
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,195,287	1,196,657	95,623	95,732
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	262,870	292,750	21,029	23,420
15	Of which: securitisation standardised approach (SEC-SA)	4,710	4,872	376	389
	Of which: RW 1250% is applied	14,746	15,571	1,179	1,245
16	Market risk	3,298,343	3,033,188	263,867	242,655
17	Of which: standardised approach (SA)	266,887	239,516	21,351	19,161
18	Of which: internal model approaches (IMA)	3,031,456	2,793,671	242,516	223,493
19	Operational risk	3,483,610	3,457,129	278,688	276,570
20	Of which: Basic Indicator Approach	722,863	722,863	57,829	57,829
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,760,747	2,734,266	220,859	218,741
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,138,844	2,113,484	181,212	179,070
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	7,339,635	7,824,209	587,170	625,936
25	Total (after applying the scaling factor)	70,798,861	72,286,492	5,663,908	5,782,919