Sumitomo Mitsui Banking Corporation

(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)	41,103,964	41,995,220	3,479,353	3,554,676
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	39,799,335	40,637,298	3,374,983	3,446,042
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,304,629	1,357,921	104,370	108,633
4	Counterparty credit risk (CCR)	3,465,369	3,770,967	283,142	307,839
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	914,452	1,040,153	77,545	88,205
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,101,045	2,384,848	168,083	190,787
	Of which: Central Counterparty (CCP)	132,363	102,367	10,589	8,189
	Others	317,508	243,598	26,924	20,657
7	Equity positions in banking book under market-based approach	467,266	575,290	39,624	48,784
8	Equity investments in funds – look-through approach	2,174,634	2,314,251	173,970	185,140
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	11,838	10,700	1,003	907
	Equity investments in funds – simple approach subject to 400% risk weight	525,478	488,507	44,560	41,425
10	Equity investments in funds – fall-back approach	50,749	51,941	4,059	4,155
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,420,149	1,458,730	113,611	116,698
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,167,752	1,172,095	93,420	93,767
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	247,686	281,762	19,814	22,540
15	Of which: securitisation standardised approach (SEC-SA)	4,710	4,872	376	389
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	2,403,111	2,003,203	192,248	160,256
17	Of which: standardised approach (SA)	5,108	3,073	408	245
18	Of which: internal model approaches (IMA)	2,398,002	2,000,129	191,840	160,010
19	Operational risk	2,481,876	2,448,128	198,550	195,850
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,481,876	2,448,128	198,550	195,850
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,225,589	1,151,671	103,929	97,661
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	7,449,466	8,163,072	595,957	653,045
25	Total (after applying the scaling factor)	65,375,184	67,080,519	5,230,014	5,366,441