Sumitomo Mitsui Financial Group, Inc. and Subsidiaries

(Millions of yen)

OV1: Overview of RWA

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		March 31, 2023	December 31, 2022	March 31, 2023	December 31, 2022
1	Credit risk (excluding counterparty credit risk)	48,133,282	48,554,333	4,043,801	4,079,527
2	Of which: standardised approach (SA)	3,650,094	3,581,283	292,007	286,502
3	Of which: internal ratings-based (IRB) approach	40,237,209	40,662,683	3,412,115	3,448,195
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	36,042	39,933	2,883	3,194
	Other assets	4,209,936	4,270,433	336,794	341,634
4	Counterparty credit risk (CCR)	5,247,547	5,532,271	427,703	451,099
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,503,981	1,649,897	126,501	138,668
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,594,370	2,764,732	207,549	221,178
	Of which: Central Counterparty (CCP)	284,745	247,975	22,779	19,838
	Others	864,450	869,666	70,872	71,414
7	Equity positions in banking book under market-based approach	847,614	538,831	71,877	45,692
8	Equity investments in funds – look-through approach	2,550,305	2,202,660	204,024	176,212
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	85,894	75,062	7,083	6,066
	Equity investments in funds – simple approach (subject to 400% risk weight)	550,764	616,420	45,946	51,930
10	Equity investments in funds – fall-back approach	271,158	313,473	21,692	25,077
11	Settlement risk	255	442	21	37
12	Securitisation exposures in banking book	1,311,406	1,477,615	104,912	118,209
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,074,905	1,195,287	85,992	95,623
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	218,204	262,870	17,456	21,029
15	Of which: securitisation standardised approach (SEC-SA)	4,111	4,710	328	376
	Of which: RW 1250% is applied	14,184	14,746	1,134	1,179
16	Market risk	4,474,842	3,943,251	357,987	315,460
17	Of which: standardised approach (SA)	1,607,836	911,795	128,626	72,943
18	Of which: internal model approaches (IMA)	2,867,006	3,031,456	229,360	242,516
19	Operational risk	4,870,622	4,618,074	389,649	369,445
20	Of which: Basic Indicator Approach	1,112,261	1,045,512	88,980	83,641
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,758,360	3,572,562	300,668	285,804
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,239,127	3,605,585	273,891	304,397
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,927,635	2,735,780	234,210	218,862
25	Total (after applying the scaling factor)	77,285,048	77,025,261	6,182,803	6,162,020