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	
		June 30, 2022	March 31, 2022	June 30, 2022	March 31, 2022
1	Credit risk (excluding counterparty credit risk)	49,166,024	47,216,303	4,135,228	3,970,735
2	Of which: standardised approach (SA)	3,358,401	3,234,291	268,672	258,743
3	Of which: internal ratings-based (IRB) approach	42,072,117	40,298,246	3,567,715	3,417,291
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	38,576	42,158	3,086	3,372
	Other assets	3,696,929	3,641,606	295,754	291,328
4	Counterparty credit risk (CCR)	5,361,086	5,086,633	436,962	414,124
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,678,386	1,535,455	141,011	128,947
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,662,700	2,567,540	213,016	205,403
	Of which: Central Counterparty (CCP)	187,016	144,150	14,961	11,532
	Others	832,982	839,486	67,974	68,241
7	Equity positions in banking book under market-based approach	1,060,128	960,416	89,898	81,443
8	Equity investments in funds – look-through approach	2,158,856	2,209,787	172,708	176,783
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	48,752	44,598	3,974	3,637
	Equity investments in funds – simple approach (subject to 400% risk weight)	503,825	413,050	42,475	34,836
10	Equity investments in funds – fall-back approach	192,225	189,538	15,378	15,163
11	Settlement risk	253	113	21	9
12	Securitisation exposures in banking book	1,391,389	1,409,040	111,311	112,723
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,166,833	1,216,667	93,346	97,333
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	203,785	168,987	16,302	13,519
15	Of which: securitisation standardised approach (SEC-SA)	5,163	5,741	413	459
	Of which: RW 1250% is applied	15,606	17,644	1,248	1,411
16	Market risk	3,515,298	3,052,578	281,223	244,206
17	Of which: standardised approach (SA)	1,081,884	1,081,295	86,550	86,503
18	Of which: internal model approaches (IMA)	2,433,414	1,971,282	194,673	157,702
19	Operational risk	4,313,509	4,356,154	345,080	348,492
20	Of which: Basic Indicator Approach	970,096	970,096	77,607	77,607
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,343,413	3,386,058	267,473	270,884
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,346,205	2,937,560	282,721	248,567
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,493,914	1,716,046	199,513	137,283
25	Total (after applying the scaling factor)	76,456,234	72,350,071	6,116,498	5,788,005