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	
		September 30, 2022	June 30, 2022	September 30, 2022	June 30, 2022
1	Credit risk (excluding counterparty credit risk)	48,715,646	49,166,024	4,095,161	4,135,228
2	Of which: standardised approach (SA)	3,513,362	3,358,401	281,068	268,672
3	Of which: internal ratings-based (IRB) approach	41,231,157	42,072,117	3,496,402	3,567,715
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	35,369	38,576	2,829	3,086
	Other assets	3,935,756	3,696,929	314,860	295,754
4	Counterparty credit risk (CCR)	6,008,371	5,361,086	490,092	436,962
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,959,260	1,678,386	164,886	141,011
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	3,105,198	2,662,700	248,415	213,016
	Of which: Central Counterparty (CCP)	209,273	187,016	16,741	14,961
	Others	734,638	832,982	60,048	67,974
7	Equity positions in banking book under market-based approach	651,569	1,060,128	55,253	89,898
8	Equity investments in funds – look-through approach	2,341,841	2,158,856	187,347	172,708
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	50,996	48,752	4,136	3,974
	Equity investments in funds – simple approach (subject to 400% risk weight)	615,171	503,825	51,656	42,475
10	Equity investments in funds – fall-back approach	206,480	192,225	16,518	15,378
11	Settlement risk	1,832	253	155	21
12	Securitisation exposures in banking book	1,509,852	1,391,389	120,788	111,311
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,196,657	1,166,833	95,732	93,346
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	292,750	203,785	23,420	16,302
15	Of which: securitisation standardised approach (SEC-SA)	4,872	5,163	389	413
	Of which: RW 1250% is applied	15,571	15,606	1,245	1,248
16	Market risk	3,691,340	3,515,298	295,307	281,223
17	Of which: standardised approach (SA)	897,668	1,081,884	71,813	86,550
18	Of which: internal model approaches (IMA)	2,793,671	2,433,414	223,493	194,673
19	Operational risk	4,569,003	4,313,509	365,520	345,080
20	Of which: Basic Indicator Approach	1,045,512	970,096	83,641	77,607
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,523,491	3,343,413	281,879	267,473
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,608,766	3,346,205	304,665	282,721
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	3,138,873	2,493,914	251,109	199,513
25	Total (after applying the scaling factor)	77,971,394	76,456,234	6,237,711	6,116,498