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	
		December 31, 2022	September 30, 2022	December 31, 2022	September 30, 2022
1	Credit risk (excluding counterparty credit risk)	48,554,333	48,715,646	4,079,527	4,095,161
2	Of which: standardised approach (SA)	3,581,283	3,513,362	286,502	281,068
3	Of which: internal ratings-based (IRB) approach	40,662,683	41,231,157	3,448,195	3,496,402
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	39,933	35,369	3,194	2,829
	Other assets	4,270,433	3,935,756	341,634	314,860
4	Counterparty credit risk (CCR)	5,532,271	6,008,371	451,099	490,092
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,649,897	1,959,260	138,668	164,886
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,764,732	3,105,198	221,178	248,415
	Of which: Central Counterparty (CCP)	247,975	209,273	19,838	16,741
	Others	869,666	734,638	71,414	60,048
7	Equity positions in banking book under market-based approach	538,831	651,569	45,692	55,253
8	Equity investments in funds – look-through approach	2,202,660	2,341,841	176,212	187,347
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	75,062	50,996	6,066	4,136
	Equity investments in funds – simple approach (subject to 400% risk weight)	616,420	615,171	51,930	51,656
10	Equity investments in funds – fall-back approach	313,473	206,480	25,077	16,518
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	3,943,251	3,691,340	315,460	295,307
17	Of which: standardised approach (SA)	911,795	897,668	72,943	71,813
18	Of which: internal model approaches (IMA)	3,031,456	2,793,671	242,516	223,493
19	Operational risk	4,618,074	4,569,003	369,445	365,520
20	Of which: Basic Indicator Approach	1,045,512	1,045,512	83,641	83,641
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,572,562	3,523,491	285,804	281,879
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,605,585	3,608,766	304,397	304,665
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,735,780	3,138,873	218,862	251,109
25	Total (after applying the scaling factor)	77,025,261	77,971,394	6,162,020	6,237,711