Sumitomo Mitsui Banking Corporation

(Millions of yen)

OV1: Overview of RWA

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		Mar 31, 2024	Dec 31, 2023	Mar 31, 2024	Dec 31, 2023
1	Credit risk (excluding counterparty credit risk)	57,214,178		4,577,134	
2	Of which: standardised approach (SA)	—		—	
3	Of which: foundation internal ratings-based (F-IRB) approach	43,146,471		3,451,717	
4	Of which: supervisory slotting criteria approach	614,990		49,199	
5	Of which: advanced internal ratings-based (A-IRB) approach	11,689,737		935,178	
	Of which: significant investments in commercial entities	—		—	
	Of which: lease residual value	—		—	
	Other assets	1,762,979		141,038	
6	Counterparty credit risk (CCR)	1,164,443		93,155	
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	911,520		72,921	
8	Of which: internal model method (IMM)	—		—	
	Of which: Central Counterparty (CCP)	4,959		396	
9	Others	247,963		19,837	
10	Credit valuation adjustment (CVA)	1,411,023		112,881	
	of which: the standardisd approach (SA-CVA)	—		—	
	of which: the full basic approach (full BA-CVA)	1,299,166		103,933	
	of which: the reduced basic approach (reduced BA-CVA)	111,856		8,948	
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,129,103		170,328	
12	Equity investments in funds – look-through approach	4,666,887		373,351	
13	Equity investments in funds – mandate-based approach	—		—	
	Equity investments in funds – simple approach (subject to 250% risk weight)	91,281		7,302	
	Equity investments in funds – simple approach (subject to 400% risk weight)	466,237		37,299	
14	Equity investments in funds – fall-back approach	381,992		30,559	
15	Settlement risk	—		—	
16	Securitisation exposures in banking book	1,444,717		115,577	
17	Of which: securitisation IRB approach (SEC-IRBA)	1,279,266		102,341	
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	163,191		13,055	
19	Of which: securitisation standardised approach (SEC-SA)	2,260		180	
	Of which: RW 1250% is applied	—		—	
20	Market risk	693,565		55,485	
21	Of which: standardised approach (SA)	693,565		55,485	
22	Of which: internal model approaches (IMA)	—		—	
	Of which: simplified standardised approach (SSA)	—		—	
23	Capital charge for switch between trading book and banking book	—		—	
24	Operational risk	2,487,212		198,976	
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,347,977		187,838	
26	Floor adjustment	—		—	
27	Total	74,498,621		5,959,889	

Sumitomo Mitsui Banking Corporation

(Millions of yen)

OV1: Overview of RWA

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		Mar 31, 2024	Dec 31, 2023	Mar 31, 2024	Dec 31, 2023
1	Credit risk (excluding counterparty credit risk)		41,880,637		3,544,460
2	Of which: standardised approach (SA)		—		—
3	Of which: internal ratings-based (IRB) approach		40,418,657		3,427,502
	Of which: significant investments in commercial entities		—		—
	Of which: lease residual value		—		—
	Other assets		1,461,979		116,958
4	Counterparty credit risk (CCR)		3,085,771		252,708
5	Of which: standardised approach for counterparty credit risk (SA-CCR)		—		—
	Of which: current exposure method (CEM)		857,896		72,749
6	Of which: Expected Positive Exposure (EPE)		—		—
	Of which: Credit Valuation Adjustment (CVA)		1,760,551		140,844
	Of which: Central Counterparty (CCP)		107,175		8,574
	Others		360,147		30,540
7	Equity positions in banking book under market-based approach		1,583,421		134,274
8	Equity investments in funds – look-through approach		3,448,840		275,907
9	Equity investments in funds – mandate-based approach		—		—
	Equity investments in funds – simple approach subject to 250% risk weight		43,517		3,690
	Equity investments in funds – simple approach subject to 400% risk weight		723,468		61,350
10	Equity investments in funds – fall-back approach		104,481		8,358
11	Settlement risk		—		—
12	Securitisation exposures in banking book		1,243,466		99,477
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)		1,059,277		84,742
14	Of which: securitisation external ratings-based approach (SEC-ERBA)		181,480		14,518
15	Of which: securitisation standardised approach (SEC-SA)		2,708		216
	Of which: RW 1250% is applied		—		—
16	Market risk		1,486,589		118,927
17	Of which: standardised approach (SA)		14,952		1,196
18	Of which: internal model approaches (IMA)		1,471,636		117,730
19	Operational risk		2,715,316		217,225
20	Of which: Basic Indicator Approach		—		—
21	Of which: Standardised Approach		—		—
22	Of which: Advanced Measurement Approach		2,715,316		217,225
23	Amounts below the thresholds for deduction (subject to 250% risk weight)		1,408,672		119,455
	Risk weighted assets subject to transitional arrangements		—		—
24	Floor adjustment		8,845,979		707,678
25	Total (after applying the scaling factor)		69,293,909		5,543,512