Sumitomo Mitsui Banking Corporation and Subsidiaries

(Millions of yen)

OV1: Overview of RWA					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		June 30, 2023	March 31, 2023	June 30, 2023	March 31, 2023
1	Credit risk (excluding counterparty credit risk)	43,814,453	42,007,632	3,696,583	3,543,896
2	Of which: standardised approach (SA)	1,194,504	1,130,589	95,560	90,447
3	Of which: internal ratings-based (IRB) approach	39,880,753	38,184,530	3,381,887	3,238,048
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	23,173	24,881	1,853	1,990
	Other assets	2,716,021	2,667,632	217,281	213,410
4	Counterparty credit risk (CCR)	4,836,187	4,336,647	395,964	354,917
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,501,003	1,319,591	127,229	111,835
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,639,310	2,400,268	211,144	192,021
	Of which: Central Counterparty (CCP)	284,237	250,428	22,739	20,034
	Others	411,635	366,358	34,851	31,025
7	Equity positions in banking book under market-based approach	877,547	782,438	74,416	66,350
8	Equity investments in funds – look-through approach	3,092,156	2,536,842	247,372	202,947
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	47,795	47,648	4,037	4,024
	Equity investments in funds – simple approach subject to 400% risk weight	460,477	388,692	39,048	32,960
10	Equity investments in funds – fall-back approach	208,419	207,532	16,673	16,602
11	Settlement risk	73	255	6	21
12	Securitisation exposures in banking book	1,319,572	1,311,406	105,565	104,912
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,066,657	1,074,905	85,332	85,992
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	230,859	218,204	18,468	17,456
15	Of which: securitisation standardised approach (SEC-SA)	7,857	4,111	628	328
	Of which: RW 1250% is applied	14,197	14,184	1,135	1,134
16	Market risk	2,910,187	3,177,926	232,815	254,234
17	Of which: standardised approach (SA)	495,680	310,920	39,654	24,873
18	Of which: internal model approaches (IMA)	2,414,507	2,867,006	193,160	229,360
19	Operational risk	3,609,616	3,607,994	288,769	288,639
20	Of which: Basic Indicator Approach	779,290	779,290	62,343	62,343
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,830,326	2,828,703	226,426	226,296
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,666,000	1,616,771	141,205	137,033
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	8,474,226	7,820,232	677,938	625,618
25	Total (after applying the scaling factor)	74,004,955	70,401,996	5,920,396	5,632,159