Sumitomo Mitsui Banking Corporation

(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)	42,275,408	40,722,636	3,578,261	3,446,855
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	40,881,007	39,384,313	3,466,709	3,339,789
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,394,400	1,338,323	111,552	107,065
4	Counterparty credit risk (CCR)	3,558,789	3,262,887	291,043	266,457
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	966,455	845,311	81,955	71,682
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,138,888	2,024,238	171,111	161,939
	Of which: Central Counterparty (CCP)	98,981	108,042	7,918	8,643
	Others	354,464	285,295	30,058	24,193
7	Equity positions in banking book under market-based approach	869,491	774,541	73,732	65,681
8	Equity investments in funds – look-through approach	3,072,838	2,519,723	245,827	201,577
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	43,558	43,305	3,693	3,672
	Equity investments in funds – simple approach subject to 400% risk weight	449,993	378,562	38,159	32,102
10	Equity investments in funds – fall-back approach	100,336	98,933	8,026	7,914
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,259,911	1,255,452	100,792	100,436
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,029,792	1,038,477	82,383	83,078
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	222,261	212,863	17,780	17,029
15	Of which: securitisation standardised approach (SEC-SA)	7,857	4,111	628	328
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,821,527	2,229,655	145,722	178,372
17	Of which: standardised approach (SA)	12,770	4,239	1,021	339
18	Of which: internal model approaches (IMA)	1,808,756	2,225,415	144,700	178,033
19	Operational risk	2,536,301	2,529,600	202,904	202,368
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,536,301	2,529,600	202,904	202,368
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	666,568	833,081	56,525	70,645
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	9,068,022	7,901,999	725,441	632,159
25	Total (after applying the scaling factor)	68,376,639	65,103,047	5,470,131	5,208,243