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	
		Sep 30, 2023	June 30, 2023	Sep 30, 2023	June 30, 2023
1	Credit risk (excluding counterparty credit risk)	44,268,835	43,814,453	3,734,219	3,696,583
2	Of which: standardised approach (SA)	1,240,188	1,194,504	99,215	95,560
3	Of which: internal ratings-based (IRB) approach	40,148,509	39,880,753	3,404,593	3,381,887
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	24,628	23,173	1,970	1,853
	Other assets	2,855,509	2,716,021	228,440	217,281
4	Counterparty credit risk (CCR)	4,769,208	4,836,187	390,560	395,964
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,540,052	1,501,003	130,510	127,229
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,525,413	2,639,310	202,033	211,144
	Of which: Central Counterparty (CCP)	333,594	284,237	26,687	22,739
	Others	370,148	411,635	31,329	34,851
7	Equity positions in banking book under market-based approach	1,464,263	877,547	124,169	74,416
8	Equity investments in funds – look-through approach	3,413,516	3,092,156	273,081	247,372
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	61,069	47,795	5,164	4,037
	Equity investments in funds – simple approach subject to 400% risk weight	698,166	460,477	59,203	39,048
10	Equity investments in funds – fall-back approach	217,878	208,419	17,430	16,673
11	Settlement risk	36	73	3	6
12	Securitisation exposures in banking book	1,327,517	1,319,572	106,201	105,565
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,086,171	1,066,657	86,893	85,332
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	224,076	230,859	17,926	18,468
15	Of which: securitisation standardised approach (SEC-SA)	3,074	7,857	245	628
	Of which: RW 1250% is applied	14,195	14,197	1,135	1,135
16	Market risk	2,597,388	2,910,187	207,791	232,815
17	Of which: standardised approach (SA)	532,042	495,680	42,563	39,654
18	Of which: internal model approaches (IMA)	2,065,345	2,414,507	165,227	193,160
19	Operational risk	3,846,458	3,609,616	307,716	288,769
20	Of which: Basic Indicator Approach	883,102	779,290	70,648	62,343
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,963,355	2,830,326	237,068	226,426
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,969,559	1,666,000	166,952	141,205
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	8,633,010	8,474,226	690,640	677,938
25	Total (after applying the scaling factor)	76,039,182	74,004,955	6,083,134	5,920,396