Sumitomo Mitsui Banking Corporation

(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) | 42,632,458 | 42,275,408 | 3,607,909 | 3,578,261 |
| 2 | Of which: standardised approach (SA) | — | — | — | — |
| 3 | Of which: internal ratings-based (IRB) approach | 41,106,853 | 40,881,007 | 3,485,861 | 3,466,709 |
| | Of which: significant investments in commercial entities | — | — | — | — |
| | Of which: lease residual value | — | — | — | — |
| | Other assets | 1,525,604 | 1,394,400 | 122,048 | 111,552 |
| 4 | Counterparty credit risk (CCR) | 3,564,944 | 3,558,789 | 291,561 | 291,043 |
| 5 | Of which: standardised approach for counterparty credit risk (SA-CCR) | — | — | — | — |
| | Of which: current exposure method (CEM) | 965,379 | 966,455 | 81,864 | 81,955 |
| 6 | Of which: Expected Positive Exposure (EPE) | — | — | — | — |
| | Of which: Credit Valuation Adjustment (CVA) | 2,129,088 | 2,138,888 | 170,327 | 171,111 |
| | Of which: Central Counterparty (CCP) | 109,684 | 98,981 | 8,774 | 7,918 |
| | Others | 360,792 | 354,464 | 30,595 | 30,058 |
| 7 | Equity positions in banking book under market-based approach | 1,455,602 | 869,491 | 123,435 | 73,732 |
| 8 | Equity investments in funds – look-through approach | 3,393,368 | 3,072,838 | 271,469 | 245,827 |
| 9 | Equity investments in funds – mandate-based approach | — | — | — | — |
| | Equity investments in funds – simple approach subject to 250% risk weight | 57,294 | 43,558 | 4,858 | 3,693 |
| | Equity investments in funds – simple approach subject to 400% risk weight | 687,518 | 449,993 | 58,301 | 38,159 |
| 10 | Equity investments in funds – fall-back approach | 101,734 | 100,336 | 8,138 | 8,026 |
| 11 | Settlement risk | — | — | — | — |
| 12 | Securitisation exposures in banking book | 1,269,041 | 1,259,911 | 101,523 | 100,792 |
| 13 | Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA) | 1,048,748 | 1,029,792 | 83,899 | 82,383 |
| 14 | Of which: securitisation external ratings-based approach (SEC-ERBA) | 217,218 | 222,261 | 17,377 | 17,780 |
| 15 | Of which: securitisation standardised approach (SEC-SA) | 3,074 | 7,857 | 245 | 628 |
| | Of which: RW 1250% is applied | — | — | — | — |
| 16 | Market risk | 1,396,547 | 1,821,527 | 111,723 | 145,722 |
| 17 | Of which: standardised approach (SA) | 12,516 | 12,770 | 1,001 | 1,021 |
| 18 | Of which: internal model approaches (IMA) | 1,384,031 | 1,808,756 | 110,722 | 144,700 |
| 19 | Operational risk | 2,633,511 | 2,536,301 | 210,680 | 202,904 |
| 20 | Of which: Basic Indicator Approach | — | — | — | — |
| 21 | Of which: Standardised Approach | — | — | — | — |
| 22 | Of which: Advanced Measurement Approach | 2,633,511 | 2,536,301 | 210,680 | 202,904 |
| 23 | Amounts below the thresholds for deduction (subject to 250% risk weight) | 979,896 | 666,568 | 83,095 | 56,525 |
| | Risk weighted assets subject to transitional arrangements | — | — | — | — |
| 24 | Floor adjustment | 9,218,480 | 9,068,022 | 737,478 | 725,441 |
| 25 | Total (after applying the scaling factor) | 70,127,199 | 68,376,639 | 5,610,175 | 5,470,131 |