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	
		Dec 31, 2023	Sep 30, 2023	Dec 31, 2023	Sep 30, 2023
1	Credit risk (excluding counterparty credit risk)	44,114,021	44,268,835	3,721,141	3,734,219
2	Of which: standardised approach (SA)	1,292,128	1,240,188	103,370	99,215
3	Of which: internal ratings-based (IRB) approach	40,004,139	40,148,509	3,392,350	3,404,593
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	24,631	24,628	1,970	1,970
	Other assets	2,793,121	2,855,509	223,449	228,440
4	Counterparty credit risk (CCR)	4,423,149	4,769,208	362,261	390,560
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,415,250	1,540,052	119,945	130,510
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,366,101	2,525,413	189,288	202,033
	Of which: Central Counterparty (CCP)	279,169	333,594	22,333	26,687
	Others	362,628	370,148	30,693	31,329
7	Equity positions in banking book under market-based approach	1,592,351	1,464,263	135,031	124,169
8	Equity investments in funds – look-through approach	3,466,481	3,413,516	277,318	273,081
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	46,987	61,069	3,971	5,164
	Equity investments in funds – simple approach subject to 400% risk weight	733,501	698,166	62,200	59,203
10	Equity investments in funds – fall-back approach	222,184	217,878	17,774	17,430
11	Settlement risk	10	36	0	3
12	Securitisation exposures in banking book	1,304,026	1,327,517	104,322	106,201
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,099,385	1,086,171	87,950	86,893
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	187,741	224,076	15,019	17,926
15	Of which: securitisation standardised approach (SEC-SA)	2,708	3,074	216	245
	Of which: RW 1250% is applied	14,191	14,195	1,135	1,135
16	Market risk	2,662,355	2,597,388	212,988	207,791
17	Of which: standardised approach (SA)	454,816	532,042	36,385	42,563
18	Of which: internal model approaches (IMA)	2,207,539	2,065,345	176,603	165,227
19	Operational risk	3,938,287	3,846,458	315,063	307,716
20	Of which: Basic Indicator Approach	883,102	883,102	70,648	70,648
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,055,185	2,963,355	244,414	237,068
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,269,620	1,969,559	192,372	166,952
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	8,465,546	8,633,010	677,243	690,640
25	Total (after applying the scaling factor)	76,021,118	76,039,182	6,081,689	6,083,134