Sumitomo Mitsui Banking Corporation

(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)	41,880,637	42,632,458	3,544,460	3,607,909
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	40,418,657	41,106,853	3,427,502	3,485,861
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,461,979	1,525,604	116,958	122,048
4	Counterparty credit risk (CCR)	3,085,771	3,564,944	252,708	291,561
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	857,896	965,379	72,749	81,864
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,760,551	2,129,088	140,844	170,327
	Of which: Central Counterparty (CCP)	107,175	109,684	8,574	8,774
	Others	360,147	360,792	30,540	30,595
7	Equity positions in banking book under market-based approach	1,583,421	1,455,602	134,274	123,435
8	Equity investments in funds – look-through approach	3,448,840	3,393,368	275,907	271,469
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	43,517	57,294	3,690	4,858
	Equity investments in funds – simple approach subject to 400% risk weight	723,468	687,518	61,350	58,301
10	Equity investments in funds – fall-back approach	104,481	101,734	8,358	8,138
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,243,466	1,269,041	99,477	101,523
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,059,277	1,048,748	84,742	83,899
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	181,480	217,218	14,518	17,377
15	Of which: securitisation standardised approach (SEC-SA)	2,708	3,074	216	245
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,486,589	1,396,547	118,927	111,723
17	Of which: standardised approach (SA)	14,952	12,516	1,196	1,001
18	Of which: internal model approaches (IMA)	1,471,636	1,384,031	117,730	110,722
19	Operational risk	2,715,316	2,633,511	217,225	210,680
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,715,316	2,633,511	217,225	210,680
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,408,672	979,896	119,455	83,095
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	8,845,979	9,218,480	707,678	737,478
25	Total (after applying the scaling factor)	69,293,909	70,127,199	5,543,512	5,610,175