Sumitomo Mitsui Financial Group, Inc. and Subsidiaries

(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)	50,194,223	48,133,282	4,217,762	4,043,801
2	Of which: standardised approach (SA)	3,795,546	3,650,094	303,643	292,007
3	Of which: internal ratings-based (IRB) approach	42,130,096	40,237,209	3,572,632	3,412,115
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	34,109	36,042	2,728	2,883
	Other assets	4,234,471	4,209,936	338,757	336,794
4	Counterparty credit risk (CCR)	5,740,742	5,247,547	468,233	427,703
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,698,872	1,503,981	142,964	126,501
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,833,568	2,594,370	226,685	207,549
	Of which: Central Counterparty (CCP)	329,972	284,745	26,397	22,779
	Others	878,328	864,450	72,185	70,872
7	Equity positions in banking book under market-based approach	1,045,098	847,614	88,624	71,877
8	Equity investments in funds – look-through approach	3,106,297	2,550,305	248,503	204,024
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	84,246	85,894	6,953	7,083
	Equity investments in funds – simple approach (subject to 400% risk weight)	643,592	550,764	53,725	45,946
10	Equity investments in funds – fall-back approach	284,769	271,158	22,781	21,692
11	Settlement risk	73	255	6	21
12	Securitisation exposures in banking book	1,319,572	1,311,406	105,565	104,912
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,066,657	1,074,905	85,332	85,992
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	230,859	218,204	18,468	17,456
15	Of which: securitisation standardised approach (SEC-SA)	7,857	4,111	628	328
	Of which: RW 1250% is applied	14,197	14,184	1,135	1,134
16	Market risk	3,765,126	4,474,842	301,210	357,987
17	Of which: standardised approach (SA)	1,350,619	1,607,836	108,049	128,626
18	Of which: internal model approaches (IMA)	2,414,507	2,867,006	193,160	229,360
19	Operational risk	4,803,489	4,870,622	384,279	389,649
20	Of which: Basic Indicator Approach	1,112,261	1,112,261	88,980	88,980
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,691,227	3,758,360	295,298	300,668
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,093,899	3,239,127	262,064	273,891
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	3,387,069	2,927,635	270,965	234,210
25	Total (after applying the scaling factor)	80,383,446	77,285,048	6,430,675	6,182,803