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	
		Dec 31, 2023	Sep 30, 2023	Dec 31, 2023	Sep 30, 2023
1	Credit risk (excluding counterparty credit risk)	51,660,375	51,181,869	4,338,292	4,299,171
2	Of which: standardised approach (SA)	4,255,538	4,128,952	340,443	330,316
3	Of which: internal ratings-based (IRB) approach	42,804,763	42,629,651	3,629,843	3,614,994
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	34,779	35,251	2,782	2,820
	Other assets	4,565,293	4,388,014	365,223	351,041
4	Counterparty credit risk (CCR)	5,266,833	5,748,057	429,643	468,745
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,596,891	1,736,111	134,365	146,083
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,539,372	2,716,425	203,149	217,314
	Of which: Central Counterparty (CCP)	338,403	391,476	27,072	31,318
	Others	792,166	904,043	65,056	74,030
7	Equity positions in banking book under market-based approach	1,758,270	1,614,272	149,101	136,890
8	Equity investments in funds – look-through approach	3,481,884	3,426,634	278,550	274,130
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	118,360	130,115	9,681	10,688
	Equity investments in funds – simple approach (subject to 400% risk weight)	905,808	878,138	76,012	73,630
10	Equity investments in funds – fall-back approach	280,177	247,586	22,414	19,806
11	Settlement risk	8	32	0	2
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	3,691,711	3,613,364	295,336	289,069
17	Of which: standardised approach (SA)	1,484,171	1,548,018	118,733	123,841
18	Of which: internal model approaches (IMA)	2,207,539	2,065,345	176,603	165,227
19	Operational risk	5,167,475	5,059,369	413,398	404,749
20	Of which: Basic Indicator Approach	1,158,203	1,158,203	92,656	92,656
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	4,009,271	3,901,165	320,741	312,093
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,042,373	3,259,610	257,792	275,912
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,931,206	2,553,512	154,496	204,281
25	Total (after applying the scaling factor)	81,613,040	82,040,996	6,529,043	6,563,279