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, 2024	June 30, 2024	Sep 30, 2024	June 30, 2024
1	Credit risk (excluding counterparty credit risk)	53,538,029	57,621,146	4,283,042	4,609,691
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: foundation internal ratings-based (F-IRB) approach	40,222,931	43,402,880	3,217,834	3,472,230
4	Of which: supervisory slotting criteria approach	625,185	625,417	50,014	50,033
5	Of which: advanced internal ratings-based (A-IRB) approach	10,984,254	11,801,511	878,740	944,120
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,705,657	1,791,336	136,452	143,306
6	Counterparty credit risk (CCR)	1,282,000	1,360,877	102,560	108,870
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	837,460	881,942	66,996	70,555
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	4,508	29,817	360	2,385
9	Others	440,031	449,116	35,202	35,929
10	Credit valuation adjustment (CVA)	1,460,143	1,482,193	116,811	118,575
	of which: the standardisd approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	1,398,509	1,412,331	111,880	112,986
	of which: the reduced basic approach (reduced BA-CVA)	61,633	69,861	4,930	5,588
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,696,748	2,151,120	135,739	172,089
12	Equity investments in funds – look-through approach	4,051,529	4,768,724	324,122	381,497
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	62,983	69,327	5,038	5,546
	Equity investments in funds – simple approach (subject to 400% risk weight)	534,821	486,558	42,785	38,924
14	Equity investments in funds – fall-back approach	330,269	350,806	26,421	28,064
15	Settlement risk	—	1,128	—	90
16	Securitisation exposures in banking book	1,460,150	1,504,652	116,812	120,372
17	Of which: securitisation IRB approach (SEC-IRBA)	1,234,657	1,300,168	98,772	104,013
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	223,219	201,645	17,857	16,131
19	Of which: securitisation standardised approach (SEC-SA)	2,273	2,838	181	227
	Of which: RW 1250% is applied	—	—	—	—
20	Market risk	738,704	923,143	59,096	73,851
21	Of which: standardised approach (SA)	738,704	923,143	59,096	73,851
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	—	—	—	—
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	2,655,087	2,487,212	212,407	198,976
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,306,897	2,516,986	104,551	201,358
26	Floor adjustment	—	—	—	—
27	Total	69,117,365	75,723,878	5,529,389	6,057,910