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	
		Jun 30, 2026	Mar 31, 2026	Jun 30, 2026	Mar 31, 2026
1	Credit risk (excluding counterparty credit risk)	60,134,529	60,374,563	4,810,762	4,829,965
2	Of which: standardised approach (SA)	7,750,621	7,438,097	620,049	595,047
3	Of which: foundation internal ratings-based (F-IRB) approach	37,178,728	37,493,339	2,974,298	2,999,467
4	Of which: supervisory slotting criteria approach	900,324	867,274	72,025	69,381
5	Of which: advanced internal ratings-based (A-IRB) approach	11,711,685	11,797,542	936,934	943,803
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	6,616	7,768	529	621
	Other assets	2,586,552	2,770,541	206,924	221,643
6	Counterparty credit risk (CCR)	2,751,303	2,826,805	220,104	226,144
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	2,276,640	2,251,976	182,131	180,158
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	58,205	51,747	4,656	4,139
9	Others	416,456	523,081	33,316	41,846
10	Credit valuation adjustment (CVA)	2,648,440	2,588,598	211,875	207,087
	of which: the standardisd approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	2,205,576	2,182,069	176,446	174,565
	of which: the reduced basic approach (reduced BA-CVA)	442,863	406,528	35,429	32,522
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	990,342	1,015,686	79,227	81,254
12	Equity investments in funds – look-through approach	4,345,099	4,533,468	347,607	362,677
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	47,137	43,496	3,771	3,479
	Equity investments in funds – simple approach (subject to 400% risk weight)	839,966	723,613	67,197	57,889
14	Equity investments in funds – fall-back approach	595,161	557,990	47,612	44,639
15	Settlement risk	6	5	0	0
16	Securitisation exposures in banking book	3,365,905	3,127,607	269,272	250,208
17	Of which: securitisation IRB approach (SEC-IRBA)	2,336,864	2,255,248	186,949	180,419
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	236,064	230,605	18,885	18,448
19	Of which: securitisation standardised approach (SEC-SA)	748,057	641,753	59,844	51,340
	Of which: RW 1250% is applied	44,918	—	3,593	—
20	Market risk	4,170,899	3,596,624	333,671	287,729
21	Of which: standardised approach (SA)	4,113,885	3,524,084	329,110	281,926
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	57,014	72,540	4,561	5,803
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	5,290,906	5,290,906	423,272	423,272
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,808,847	2,796,792	224,707	223,743
26	Floor adjustment	—	—	—	—
27	Total	87,988,544	87,476,158	7,039,083	6,998,092