Sumitomo Mitsui Banking Corporation

(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)	60,206,922	60,064,506	4,816,553	4,805,160
2	Of which: standardised approach (SA)	13,235,970	12,831,362	1,058,877	1,026,508
3	Of which: foundation internal ratings-based (F-IRB) approach	33,856,274	34,033,530	2,708,501	2,722,682
4	Of which: supervisory slotting criteria approach	831,562	810,208	66,525	64,816
5	Of which: advanced internal ratings-based (A-IRB) approach	10,291,406	10,470,512	823,312	837,641
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,991,709	1,918,892	159,336	153,511
6	Counterparty credit risk (CCR)	1,328,261	1,411,511	106,260	112,920
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	1,001,661	1,033,280	80,132	82,662
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	35,162	30,265	2,812	2,421
9	Others	291,438	347,965	23,315	27,837
10	Credit valuation adjustment (CVA)	1,245,271	1,204,181	99,621	96,334
	of which: the standardisd approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	1,184,849	1,132,374	94,787	90,589
	of which: the reduced basic approach (reduced BA-CVA)	60,421	71,807	4,833	5,744
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	935,638	978,612	74,851	78,288
12	Equity investments in funds – look-through approach	4,322,917	4,511,283	345,833	360,902
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	44,772	41,071	3,581	3,285
	Equity investments in funds – simple approach (subject to 400% risk weight)	832,977	717,600	66,638	57,408
14	Equity investments in funds – fall-back approach	498,433	463,134	39,874	37,050
15	Settlement risk	—	—	—	—
16	Securitisation exposures in banking book	3,220,965	3,043,612	257,677	243,488
17	Of which: securitisation IRB approach (SEC-IRBA)	2,280,864	2,205,581	182,469	176,446
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	192,043	196,277	15,363	15,702
19	Of which: securitisation standardised approach (SEC-SA)	748,057	641,753	59,844	51,340
	Of which: RW 1250% is applied	—	—	—	—
20	Market risk	2,131,315	1,276,130	170,505	102,090
21	Of which: standardised approach (SA)	2,131,315	1,276,130	170,505	102,090
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	3,219,102	3,219,102	257,528	257,528
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,442,406	2,401,069	195,392	192,085
26	Floor adjustment	—	—	—	—
27	Total	80,428,985	79,331,816	6,434,318	6,346,545