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	
		March 31, 2018	March 31, 2017	March 31, 2018	March 31, 2017
1	Credit risk (excluding counterparty credit risk)	35,234,421		2,973,969	
2	Of which: Standardised Approach (SA)	540,754		43,260	
3	Of which: internal ratings-based (IRB) approach	32,336,654		2,742,148	
	Of which: significant investments in commercial entities	—		—	
	Of which: lease residual value	48,595		3,887	
	Other assets	2,308,416		184,673	
4	Counterparty credit risk (CCR)	3,146,011		256,415	
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—		—	
	Of which: current exposure method (CEM)	864,910		73,302	
6	Of which: Expected Positive Exposure (EPE)	—		—	
	Of which: Credit Valuation Adjustment (CVA)	1,923,397		153,871	
	Of which: Central Counterparty (CCP)	113,497		9,079	
	Others	244,204		20,160	
7	Equity positions in banking book under market-based approach	980,607		83,155	
	Equity investment in funds (SA)	15,642		1,251	
	Equity investment in funds (IRB)	3,025,724		256,581	
11	Settlement risk	—		—	
12	Securitisation exposures in banking book	813,330		68,930	
13	Of which: IRB ratings-based approach (RBA)	47,692		4,044	
14	Of which: IRB Supervisory Formula Approach (SFA)	184,229		15,622	
15	Of which: Standardised Approach (SA)	8,350		668	
	Of which: RW 1250% is applied	573,058		48,595	
16	Market risk	1,886,551		150,924	
17	Of which: standardised approach (SA)	324,238		25,939	
18	Of which: internal model approaches (IMA)	1,562,313		124,985	
19	Operational risk	2,471,723		197,737	
20	Of which: Basic Indicator Approach	342,490		27,399	
21	Of which: Standardised Approach	—		—	
22	Of which: Advanced Measurement Approach	2,129,233		170,338	
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,495,501		126,815	
	Risk weighted assets subject to transitional arrangements	—		—	
24	Floor adjustment	260,227		20,818	
25	Total (after applying the scaling factor)	51,707,483		4,136,598	