Sumitomo Mitsui Banking Corporation

(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)	34,565,808		2,925,200	
2	Of which: Standardised Approach (SA)	—		—	
3	Of which: internal ratings-based (IRB) approach	33,319,910		2,825,528	
	Of which: significant investments in commercial entities	—		—	
	Of which: lease residual value	—		—	
	Other assets	1,245,897		99,671	
4	Counterparty credit risk (CCR)	2,570,854		209,300	
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—		—	
	Of which: current exposure method (CEM)	602,685		51,107	
6	Of which: Expected Positive Exposure (EPE)	—		—	
	Of which: Credit Valuation Adjustment (CVA)	1,736,363		138,909	
	Of which: Central Counterparty (CCP)	77,861		6,228	
	Others	153,943		13,054	
7	Equity positions in banking book under market-based approach	976,543		82,810	
	Equity investment in funds (SA)	—		—	
	Equity investment in funds (IRB)	3,039,984		257,790	
11	Settlement risk	—		—	
12	Securitisation exposures in banking book	797,682		67,643	
13	Of which: IRB ratings-based approach (RBA)	43,035		3,649	
14	Of which: IRB Supervisory Formula Approach (SFA)	181,588		15,398	
15	Of which: Standardised Approach (SA)	—		—	
	Of which: RW 1250% is applied	573,058		48,595	
16	Market risk	1,258,172		100,653	
17	Of which: standardised approach (SA)	1,433		114	
18	Of which: internal model approaches (IMA)	1,256,739		100,539	
19	Operational risk	1,941,968		155,357	
20	Of which: Basic Indicator Approach	—		—	
21	Of which: Standardised Approach	—		—	
22	Of which: Advanced Measurement Approach	1,941,968		155,357	
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,431,505		121,391	
	Risk weighted assets subject to transitional arrangements	—		—	
24	Floor adjustment	—		—	
25	Total (after applying the scaling factor)	49,001,855		3,920,148	