Sumitomo Mitsui Financial Group, Inc. 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)	44,008,267		3,691,956	
2	Of which: Standardised Approach (SA)	4,773,898		381,911	
3	Of which: internal ratings-based (IRB) approach	35,686,496		3,026,214	
	Of which: significant investments in commercial entities	—		—	
	Of which: lease residual value	467,926		37,434	
	Other assets	3,079,946		246,395	
4	Counterparty credit risk (CCR)	3,918,579		318,144	
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—		—	
	Of which: current exposure method (CEM)	1,051,112		88,124	
6	Of which: Expected Positive Exposure (EPE)	—		—	
	Of which: Credit Valuation Adjustment (CVA)	2,252,318		180,185	
	Of which: Central Counterparty (CCP)	172,536		13,802	
	Others	442,610		36,031	
7	Equity positions in banking book under market-based approach	1,134,141		96,175	
	Equity investment in funds (SA)	140,870		11,269	
	Equity investment in funds (IRB)	3,125,588		265,049	
11	Settlement risk	—		—	
12	Securitisation exposures in banking book	817,315		69,249	
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)	12,334		986	
	Of which: RW 1250% is applied	573,058		48,595	
16	Market risk	2,697,316		215,785	
17	Of which: standardised approach (SA)	1,135,003		90,800	
18	Of which: internal model approaches (IMA)	1,562,313		124,985	
19	Operational risk	3,549,141		283,931	
20	Of which: Basic Indicator Approach	700,718		56,057	
21	Of which: Standardised Approach	—		—	
22	Of which: Advanced Measurement Approach	2,848,423		227,873	
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,552,824		131,661	
	Risk weighted assets subject to transitional arrangements	—		—	
24	Floor adjustment	—		—	
25	Total (after applying the scaling factor)	63,540,277		5,083,222	