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, 2019	December 31, 2018	March 31, 2019	December 31, 2018
1	Credit risk (excluding counterparty credit risk)	35,358,960	35,361,185	2,981,815	2,984,433
2	Of which: standardised approach (SA)	1,003,479	534,525	80,278	42,762
3	Of which: internal ratings-based (IRB) approach	31,895,518	32,403,917	2,704,739	2,747,852
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	42,550	42,910	3,404	3,432
	Other assets	2,417,411	2,379,831	193,392	190,386
4	Counterparty credit risk (CCR)	3,195,222	3,045,340	260,404	248,549
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	871,587	861,823	73,837	73,004
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,025,539	1,872,627	162,043	149,810
	Of which: Central Counterparty (CCP)	148,500	128,145	11,880	10,251
	Others	149,595	182,743	12,643	15,482
7	Equity positions in banking book under market-based approach	632,222	897,807	53,612	76,134
8	Equity investments in funds – look-through approach	2,095,088		167,607	
9	Equity investments in funds – mandate-based approach	—		—	
	Equity investments in funds – simple approach subject to 250% risk weight	4,806		407	
	Equity investments in funds – simple approach subject to 400% risk weight	297,526		25,230	
10	Equity investments in funds – fall-back approach	15,125		1,210	
	Equity investment in funds (SA)		15,230		1,218
	Equity investment in funds (IRB)		2,605,082		220,911
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,136,269	724,572	90,901	61,377
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	970,149		77,611	
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	158,514		12,681	
15	Of which: securitisation standardised approach (SEC-SA)	—		—	
	Of which: IRB ratings-based approach (RBA) or internal assessment approach (IAA)		80,626		6,837
	Of which: IRB supervisory formula approach (SFA)		182,726		15,495
	Of which: standardised approach (SA)		—		—
	Of which: RW 1250% is applied	7,605	461,220	608	39,045
16	Market risk	1,714,611	1,864,042	137,168	149,123
17	Of which: standardised approach (SA)	143,515	346,348	11,481	27,707
18	Of which: internal model approaches (IMA)	1,571,096	1,517,693	125,687	121,415
19	Operational risk	2,840,693	2,638,121	227,255	211,049
20	Of which: Basic Indicator Approach	561,790	380,239	44,943	30,419
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,278,902	2,257,881	182,312	180,630
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,418,413	1,580,053	120,281	133,988
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,087,000	1,303,488	166,960	104,279
25	Total (after applying the scaling factor)	52,910,688	52,388,304	4,232,855	4,191,064