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, 2019	December 31, 2018	March 31, 2019	December 31, 2018
1	Credit risk (excluding counterparty credit risk)	34,232,760	34,499,493	2,897,120	2,919,458
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	33,020,697	33,228,883	2,800,155	2,817,809
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,212,062	1,270,610	96,965	101,648
4	Counterparty credit risk (CCR)	2,536,826	2,689,776	206,744	218,892
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	587,207	588,045	49,795	49,866
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,645,484	1,834,253	131,638	146,740
	Of which: Central Counterparty (CCP)	100,015	82,561	8,001	6,604
	Others	204,117	184,915	17,309	15,680
7	Equity positions in banking book under market-based approach	844,840	895,874	71,642	75,970
8	Equity investments in funds – look-through approach	2,085,768		166,861	
9	Equity investments in funds – mandate-based approach	—		—	
	Equity investments in funds – simple approach subject to 250% risk weight	632		53	
	Equity investments in funds – simple approach subject to 400% risk weight	297,517		25,229	
10	Equity investments in funds – fall-back approach	—		—	
	Equity investment in funds (SA)		—		—
	Equity investment in funds (IRB)		2,637,859		223,690
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,112,245	705,420	88,979	59,819
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	960,799		76,863	
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	151,446		12,115	
15	Of which: securitisation standardised approach (SEC-SA)	—		—	
	Of which: IRB ratings-based approach (RBA) or internal assessment approach (IAA)		77,394		6,563
	Of which: IRB supervisory formula approach (SFA)		180,645		15,318
	Of which: standardised approach (SA)		—		—
	Of which: RW 1250% is applied	—	447,380	—	37,937
16	Market risk	1,234,863	1,174,463	98,789	93,957
17	Of which: standardised approach (SA)	2,831	4,080	226	326
18	Of which: internal model approaches (IMA)	1,232,032	1,170,382	98,562	93,630
19	Operational risk	2,060,777	2,065,215	164,862	165,217
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,060,777	2,065,215	164,862	165,217
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,290,164	1,428,290	109,405	121,119
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,703,411	890,284	136,272	71,222
25	Total (after applying the scaling factor)	49,574,518	49,366,836	3,965,961	3,949,346