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	
		June 30, 2018	March 31, 2018	June 30, 2018	March 31, 2018
1	Credit risk (excluding counterparty credit risk)	36,036,620	35,234,421	3,042,438	2,973,969
2	Of which: Standardised Approach (SA)	504,124	540,754	40,329	43,260
3	Of which: internal ratings-based (IRB) approach	33,230,925	32,336,654	2,817,982	2,742,148
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	43,480	48,595	3,478	3,887
	Other assets	2,258,089	2,308,416	180,647	184,673
4	Counterparty credit risk (CCR)	3,085,935	3,146,011	251,620	256,415
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	836,366	864,910	70,853	73,302
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,860,291	1,923,397	148,823	153,871
	Of which: Central Counterparty (CCP)	115,821	113,497	9,265	9,079
	Others	273,456	244,204	22,678	20,160
7	Equity positions in banking book under market-based approach	740,604	980,607	62,803	83,155
	Equity investment in funds (SA)	14,471	15,642	1,157	1,251
	Equity investment in funds (IRB)	2,820,283	3,025,724	239,160	256,581
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	762,881	813,330	64,681	68,930
13	Of which: IRB ratings-based approach (RBA)	45,207	47,692	3,833	4,044
14	Of which: IRB Supervisory Formula Approach (SFA)	184,679	184,229	15,660	15,622
15	Of which: Standardised Approach (SA)	2,100	8,350	168	668
	Of which: RW 1250% is applied	530,894	573,058	45,018	48,595
16	Market risk	2,017,132	1,886,551	161,370	150,924
17	Of which: standardised approach (SA)	304,937	324,238	24,394	25,939
18	Of which: internal model approaches (IMA)	1,712,194	1,562,313	136,975	124,985
19	Operational risk	2,464,546	2,471,723	197,163	197,737
20	Of which: Basic Indicator Approach	342,490	342,490	27,399	27,399
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,122,056	2,129,233	169,764	170,338
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,512,445	1,495,501	128,252	126,815
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	551,231	260,227	44,098	20,818
25	Total (after applying the scaling factor)	52,409,324	51,707,483	4,192,745	4,136,598