Sumitomo Mitsui Banking Corporation

(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) | 35,315,408 | 34,565,808 | 2,988,886 | 2,925,200 |
| 2 | Of which: Standardised Approach (SA) | — | — | — | — |
| 3 | Of which: internal ratings-based (IRB) approach | 34,094,629 | 33,319,910 | 2,891,224 | 2,825,528 |
| | Of which: significant investments in commercial entities | — | — | — | — |
| | Of which: lease residual value | — | — | — | — |
| | Other assets | 1,220,779 | 1,245,897 | 97,662 | 99,671 |
| 4 | Counterparty credit risk (CCR) | 2,655,094 | 2,570,854 | 216,320 | 209,300 |
| 5 | Of which: standardised approach for counterparty credit risk (SA-CCR) | — | — | — | — |
| | Of which: current exposure method (CEM) | 588,179 | 602,685 | 49,877 | 51,107 |
| 6 | Of which: Expected Positive Exposure (EPE) | — | — | — | — |
| | Of which: Credit Valuation Adjustment (CVA) | 1,756,582 | 1,736,363 | 140,526 | 138,909 |
| | Of which: Central Counterparty (CCP) | 83,323 | 77,861 | 6,665 | 6,228 |
| | Others | 227,008 | 153,943 | 19,250 | 13,054 |
| 7 | Equity positions in banking book under market-based approach | 739,460 | 976,543 | 62,706 | 82,810 |
| | Equity investment in funds (SA) | — | — | — | — |
| | Equity investment in funds (IRB) | 2,841,646 | 3,039,984 | 240,971 | 257,790 |
| 11 | Settlement risk | — | — | — | — |
| 12 | Securitisation exposures in banking book | 754,753 | 797,682 | 64,003 | 67,643 |
| 13 | Of which: IRB ratings-based approach (RBA) | 41,912 | 43,035 | 3,554 | 3,649 |
| 14 | Of which: IRB Supervisory Formula Approach (SFA) | 182,177 | 181,588 | 15,448 | 15,398 |
| 15 | Of which: Standardised Approach (SA) | — | — | — | — |
| | Of which: RW 1250% is applied | 530,663 | 573,058 | 45,000 | 48,595 |
| 16 | Market risk | 1,353,235 | 1,258,172 | 108,258 | 100,653 |
| 17 | Of which: standardised approach (SA) | 7,723 | 1,433 | 617 | 114 |
| 18 | Of which: internal model approaches (IMA) | 1,345,511 | 1,256,739 | 107,640 | 100,539 |
| 19 | Operational risk | 1,938,759 | 1,941,968 | 155,100 | 155,357 |
| 20 | Of which: Basic Indicator Approach | — | — | — | — |
| 21 | Of which: Standardised Approach | — | — | — | — |
| 22 | Of which: Advanced Measurement Approach | 1,938,759 | 1,941,968 | 155,100 | 155,357 |
| 23 | Amounts below the thresholds for deduction (subject to 250% risk weight) | 1,432,942 | 1,431,505 | 121,513 | 121,391 |
| | Risk weighted assets subject to transitional arrangements | — | — | — | — |
| 24 | Floor adjustment | 209,760 | — | 16,780 | — |
| 25 | Total (after applying the scaling factor) | 49,681,779 | 49,001,855 | 3,974,542 | 3,920,148 |