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	
		September 30, 2018	June 30, 2018	September 30, 2018	June 30, 2018
1	Credit risk (excluding counterparty credit risk)	35,335,405	36,036,620	2,982,839	3,042,438
2	Of which: Standardised Approach (SA)	518,153	504,124	41,452	40,329
3	Of which: internal ratings-based (IRB) approach	32,501,421	33,230,925	2,756,120	2,817,982
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	42,460	43,480	3,396	3,478
	Other assets	2,273,370	2,258,089	181,869	180,647
4	Counterparty credit risk (CCR)	2,893,748	3,085,935	236,153	251,620
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	813,368	836,366	68,897	70,853
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,794,035	1,860,291	143,522	148,823
	Of which: Central Counterparty (CCP)	112,996	115,821	9,039	9,265
	Others	173,348	273,456	14,693	22,678
7	Equity positions in banking book under market-based approach	842,001	740,604	71,401	62,803
	Equity investment in funds (SA)	14,927	14,471	1,194	1,157
	Equity investment in funds (IRB)	2,775,201	2,820,283	235,337	239,160
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	767,424	762,881	65,055	64,681
13	Of which: IRB ratings-based approach (RBA)	67,565	45,207	5,729	3,833
14	Of which: IRB Supervisory Formula Approach (SFA)	188,404	184,679	15,976	15,660
15	Of which: Standardised Approach (SA)	2,100	2,100	168	168
	Of which: RW 1250% is applied	509,354	530,894	43,181	45,018
16	Market risk	1,783,947	2,017,132	142,715	161,370
17	Of which: standardised approach (SA)	286,775	304,937	22,942	24,394
18	Of which: internal model approaches (IMA)	1,497,172	1,712,194	119,773	136,975
19	Operational risk	2,643,652	2,464,546	211,492	197,163
20	Of which: Basic Indicator Approach	380,239	342,490	30,419	27,399
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,263,412	2,122,056	181,073	169,764
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,540,442	1,512,445	130,626	128,252
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,599,865	551,231	127,989	44,098
25	Total (after applying the scaling factor)	52,560,056	52,409,324	4,204,804	4,192,745