Sumitomo Mitsui Banking Corporation

(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)	34,671,736	35,315,408	2,934,407	2,988,886
2	Of which: Standardised Approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	33,472,648	34,094,629	2,838,480	2,891,224
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,199,088	1,220,779	95,927	97,662
4	Counterparty credit risk (CCR)	2,542,724	2,655,094	207,008	216,320
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	564,349	588,179	47,856	49,877
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,716,007	1,756,582	137,280	140,526
	Of which: Central Counterparty (CCP)	78,598	83,323	6,287	6,665
	Others	183,768	227,008	15,583	19,250
7	Equity positions in banking book under market-based approach	839,243	739,460	71,167	62,706
	Equity investment in funds (SA)	—	—	—	—
	Equity investment in funds (IRB)	2,804,084	2,841,646	237,786	240,971
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	756,923	754,753	64,187	64,003
13	Of which: IRB ratings-based approach (RBA)	64,159	41,912	5,440	3,554
14	Of which: IRB Supervisory Formula Approach (SFA)	185,929	182,177	15,766	15,448
15	Of which: Standardised Approach (SA)	—	—	—	—
	Of which: RW 1250% is applied	506,835	530,663	42,979	45,000
16	Market risk	1,190,463	1,353,235	95,237	108,258
17	Of which: standardised approach (SA)	6,650	7,723	532	617
18	Of which: internal model approaches (IMA)	1,183,812	1,345,511	94,704	107,640
19	Operational risk	2,070,889	1,938,759	165,671	155,100
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,070,889	1,938,759	165,671	155,100
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,405,384	1,432,942	119,176	121,513
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,204,354	209,760	96,348	16,780
25	Total (after applying the scaling factor)	49,887,388	49,681,779	3,990,991	3,974,542