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	
		December 31, 2018	September 30, 2018	December 31, 2018	September 30, 2018
1	Credit risk (excluding counterparty credit risk)	35,361,185	35,335,405	2,984,433	2,982,839
2	Of which: Standardised Approach (SA)	534,525	518,153	42,762	41,452
3	Of which: internal ratings-based (IRB) approach	32,403,917	32,501,421	2,747,852	2,756,120
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	42,910	42,460	3,432	3,396
	Other assets	2,379,831	2,273,370	190,386	181,869
4	Counterparty credit risk (CCR)	3,045,340	2,893,748	248,549	236,153
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	861,823	813,368	73,004	68,897
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,872,627	1,794,035	149,810	143,522
	Of which: Central Counterparty (CCP)	128,145	112,996	10,251	9,039
	Others	182,743	173,348	15,482	14,693
7	Equity positions in banking book under market-based approach	897,807	842,001	76,134	71,401
	Equity investment in funds (SA)	15,230	14,927	1,218	1,194
	Equity investment in funds (IRB)	2,605,082	2,775,201	220,911	235,337
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	724,572	767,424	61,377	65,055
13	Of which: IRB ratings-based approach (RBA)	80,626	67,565	6,837	5,729
14	Of which: IRB Supervisory Formula Approach (SFA)	182,726	188,404	15,495	15,976
15	Of which: Standardised Approach (SA)	—	2,100	—	168
	Of which: RW 1250% is applied	461,220	509,354	39,045	43,181
16	Market risk	1,864,042	1,783,947	149,123	142,715
17	Of which: standardised approach (SA)	346,348	286,775	27,707	22,942
18	Of which: internal model approaches (IMA)	1,517,693	1,497,172	121,415	119,773
19	Operational risk	2,638,121	2,643,652	211,049	211,492
20	Of which: Basic Indicator Approach	380,239	380,239	30,419	30,419
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,257,881	2,263,412	180,630	181,073
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,580,053	1,540,442	133,988	130,626
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,303,488	1,599,865	104,279	127,989
25	Total (after applying the scaling factor)	52,388,304	52,560,056	4,191,064	4,204,804