Sumitomo Mitsui Financial Group, Inc. and Subsidiaries

(Millions of yen)

OV1: Overview of RWA

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		March 31, 2019	December 31, 2018	March 31, 2019	December 31, 2018
1	Credit risk (excluding counterparty credit risk)	39,966,325	39,913,097	3,360,021	3,357,926
2	Of which: standardised approach (SA)	2,843,844	2,203,420	227,507	176,273
3	Of which: internal ratings-based (IRB) approach	33,898,986	34,349,789	2,874,634	2,912,862
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	52,206	51,960	4,176	4,156
	Other assets	3,171,288	3,307,926	253,703	264,634
4	Counterparty credit risk (CCR)	4,111,505	4,298,838	333,623	348,743
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,094,827	1,098,598	91,618	91,862
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,376,345	2,221,934	190,107	177,754
	Of which: Central Counterparty (CCP)	177,913	161,436	14,233	12,914
	Others	462,418	816,869	37,664	66,211
7	Equity positions in banking book under market-based approach	699,163	960,811	59,289	81,476
8	Equity investments in funds – look-through approach	2,107,834		168,626	
9	Equity investments in funds – mandate-based approach	—		—	
	Equity investments in funds – simple approach (subject to 250% risk weight)	20,577		1,669	
	Equity investments in funds – simple approach (subject to 400% risk weight)	317,353		26,834	
10	Equity investments in funds – fall-back approach	41,684		3,334	
	Equity investment in funds (SA)		113,009		9,040
	Equity investment in funds (IRB)		2,651,691		224,863
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,136,269	724,572	90,901	61,377
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	970,149		77,611	
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	158,514		12,681	
15	Of which: securitisation standardised approach (SEC-SA)	—		—	
	Of which: IRB ratings-based approach (RBA) or internal assessment approach (IAA)		80,626		6,837
	Of which: IRB supervisory formula approach (SFA)		182,726		15,495
	Of which: standardised approach (SA)		—		—
	Of which: RW 1250% is applied	7,605	461,220	608	39,045
16	Market risk	2,323,156	2,606,221	185,852	208,497
17	Of which: standardised approach (SA)	752,059	1,088,527	60,164	87,082
18	Of which: internal model approaches (IMA)	1,571,096	1,517,693	125,687	121,415
19	Operational risk	3,617,535	3,653,913	289,402	292,313
20	Of which: Basic Indicator Approach	776,185	768,240	62,094	61,459
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,841,349	2,885,673	227,307	230,853
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,309,872	2,378,168	195,867	201,664
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying the scaling factor)	58,942,791	59,823,795	4,715,423	4,785,903