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	
		June 30, 2018	March 31, 2018	June 30, 2018	March 31, 2018
1	Credit risk (excluding counterparty credit risk)	45,025,200	44,008,267	3,777,479	3,691,956
2	Of which: Standardised Approach (SA)	4,891,128	4,773,898	391,290	381,911
3	Of which: internal ratings-based (IRB) approach	36,554,794	35,686,496	3,099,846	3,026,214
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	483,396	467,926	38,671	37,434
	Other assets	3,095,880	3,079,946	247,670	246,395
4	Counterparty credit risk (CCR)	3,890,464	3,918,579	315,919	318,144
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,035,764	1,051,112	86,743	88,124
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,208,285	2,252,318	176,662	180,185
	Of which: Central Counterparty (CCP)	141,802	172,536	11,344	13,802
	Others	504,612	442,610	41,169	36,031
7	Equity positions in banking book under market-based approach	904,040	1,134,141	76,662	96,175
	Equity investment in funds (SA)	115,967	140,870	9,277	11,269
	Equity investment in funds (IRB)	2,913,412	3,125,588	247,057	265,049
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	767,023	817,315	65,012	69,249
13	Of which: IRB ratings-based approach (RBA)	45,207	47,692	3,833	4,044
14	Of which: IRB Supervisory Formula Approach (SFA)	184,679	184,229	15,660	15,622
15	Of which: Standardised Approach (SA)	6,241	12,334	499	986
	Of which: RW 1250% is applied	530,894	573,058	45,018	48,595
16	Market risk	2,743,484	2,697,316	219,478	215,785
17	Of which: standardised approach (SA)	1,031,289	1,135,003	82,503	90,800
18	Of which: internal model approaches (IMA)	1,712,194	1,562,313	136,975	124,985
19	Operational risk	3,498,697	3,549,141	279,895	283,931
20	Of which: Basic Indicator Approach	700,718	700,718	56,057	56,057
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,797,978	2,848,423	223,838	227,873
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,544,813	1,552,824	130,994	131,661
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying the scaling factor)	64,022,210	63,540,277	5,121,776	5,083,222