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	
		September 30, 2018	June 30, 2018	September 30, 2018	June 30, 2018
1	Credit risk (excluding counterparty credit risk)	44,447,205	45,025,200	3,727,707	3,777,479
2	Of which: Standardised Approach (SA)	4,951,532	4,891,128	396,122	391,290
3	Of which: internal ratings-based (IRB) approach	35,818,920	36,554,794	3,037,444	3,099,846
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	496,077	483,396	39,686	38,671
	Other assets	3,180,674	3,095,880	254,453	247,670
4	Counterparty credit risk (CCR)	4,040,387	3,890,464	327,816	315,919
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,021,873	1,035,764	85,511	86,743
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,172,862	2,208,285	173,829	176,662
	Of which: Central Counterparty (CCP)	140,233	141,802	11,218	11,344
	Others	705,418	504,612	57,257	41,169
7	Equity positions in banking book under market-based approach	1,020,903	904,040	86,572	76,662
	Equity investment in funds (SA)	150,532	115,967	12,042	9,277
	Equity investment in funds (IRB)	2,866,824	2,913,412	243,106	247,057
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	771,683	767,023	65,396	65,012
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)	6,359	6,241	508	499
	Of which: RW 1250% is applied	509,354	530,894	43,181	45,018
16	Market risk	2,479,594	2,743,484	198,367	219,478
17	Of which: standardised approach (SA)	982,422	1,031,289	78,593	82,503
18	Of which: internal model approaches (IMA)	1,497,172	1,712,194	119,773	136,975
19	Operational risk	3,691,362	3,498,697	295,309	279,895
20	Of which: Basic Indicator Approach	768,240	700,718	61,459	56,057
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,923,122	2,797,978	233,849	223,838
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,581,452	1,544,813	134,098	130,994
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying the scaling factor)	63,630,215	64,022,210	5,090,417	5,121,776