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	
		December 31, 2018	September 30, 2018	December 31, 2018	September 30, 2018
1	Credit risk (excluding counterparty credit risk)	39,913,097	44,447,205	3,357,926	3,727,707
2	Of which: Standardised Approach (SA)	2,203,420	4,951,532	176,273	396,122
3	Of which: internal ratings-based (IRB) approach	34,349,789	35,818,920	2,912,862	3,037,444
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	51,960	496,077	4,156	39,686
	Other assets	3,307,926	3,180,674	264,634	254,453
4	Counterparty credit risk (CCR)	4,298,838	4,040,387	348,743	327,816
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,098,598	1,021,873	91,862	85,511
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,221,934	2,172,862	177,754	173,829
	Of which: Central Counterparty (CCP)	161,436	140,233	12,914	11,218
	Others	816,869	705,418	66,211	57,257
7	Equity positions in banking book under market-based approach	960,811	1,020,903	81,476	86,572
	Equity investment in funds (SA)	113,009	150,532	9,040	12,042
	Equity investment in funds (IRB)	2,651,691	2,866,824	224,863	243,106
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	724,572	771,683	61,377	65,396
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)	—	6,359	—	508
	Of which: RW 1250% is applied	461,220	509,354	39,045	43,181
16	Market risk	2,606,221	2,479,594	208,497	198,367
17	Of which: standardised approach (SA)	1,088,527	982,422	87,082	78,593
18	Of which: internal model approaches (IMA)	1,517,693	1,497,172	121,415	119,773
19	Operational risk	3,653,913	3,691,362	292,313	295,309
20	Of which: Basic Indicator Approach	768,240	768,240	61,459	61,459
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,885,673	2,923,122	230,853	233,849
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,378,168	1,581,452	201,664	134,098
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying the scaling factor)	59,823,795	63,630,215	4,785,903	5,090,417