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	
		March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019
1	Credit risk (excluding counterparty credit risk)	36,266,480	36,567,583	3,059,650	3,084,439
2	Of which: standardised approach (SA)	1,157,276	979,651	92,582	78,372
3	Of which: internal ratings-based (IRB) approach	32,985,913	33,131,926	2,797,205	2,809,587
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	35,451	35,820	2,836	2,865
	Other assets	2,087,839	2,420,184	167,027	193,614
4	Counterparty credit risk (CCR)	4,404,773	3,623,489	358,978	295,614
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,223,730	1,011,323	103,680	85,701
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,824,229	2,273,916	225,938	181,913
	Of which: Central Counterparty (CCP)	180,278	139,545	14,422	11,163
	Others	176,533	198,703	14,937	16,836
7	Equity positions in banking book under market-based approach	735,052	653,403	62,332	55,408
8	Equity investments in funds – look-through approach	1,751,561	2,103,323	140,124	168,265
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	2,397	2,421	203	205
	Equity investments in funds – simple approach subject to 400% risk weight	349,943	346,059	29,675	29,345
10	Equity investments in funds – fall-back approach	15,348	15,208	1,227	1,216
11	Settlement risk	10	—	0	—
12	Securitisation exposures in banking book	1,153,950	1,104,197	92,316	88,335
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,020,034	964,338	81,602	77,147
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	118,792	126,716	9,503	10,137
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	15,123	13,142	1,209	1,051
16	Market risk	1,791,994	1,613,687	143,359	129,095
17	Of which: standardised approach (SA)	107,579	161,267	8,606	12,901
18	Of which: internal model approaches (IMA)	1,684,414	1,452,420	134,753	116,193
19	Operational risk	3,154,969	3,010,698	252,397	240,855
20	Of which: Basic Indicator Approach	607,569	602,168	48,605	48,173
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,547,400	2,408,529	203,792	192,682
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,404,236	1,429,209	119,079	121,196
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,711,973	2,871,151	216,957	229,692
25	Total (after applying the scaling factor)	55,953,809	55,545,910	4,476,304	4,443,672