Sumitomo Mitsui Banking Corporation

(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)	35,870,047	35,976,466	3,035,954	3,043,556
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	34,656,287	34,466,447	2,938,853	2,922,754
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,213,760	1,510,018	97,100	120,801
4	Counterparty credit risk (CCR)	3,469,201	2,738,452	282,527	223,601
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	836,198	692,950	70,909	58,762
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,323,788	1,713,706	185,903	137,096
	Of which: Central Counterparty (CCP)	105,523	81,982	8,441	6,558
	Others	203,690	249,813	17,272	21,184
7	Equity positions in banking book under market-based approach	722,410	639,325	61,260	54,214
8	Equity investments in funds – look-through approach	1,740,955	2,087,941	139,276	167,035
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	449	451	38	38
	Equity investments in funds – simple approach subject to 400% risk weight	337,560	339,458	28,625	28,786
10	Equity investments in funds – fall-back approach	—	—	—	—
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,122,238	1,075,859	89,779	86,068
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,013,713	957,266	81,097	76,581
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	108,524	118,593	8,681	9,487
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,401,101	1,209,076	112,088	96,726
17	Of which: standardised approach (SA)	1,507	8,653	120	692
18	Of which: internal model approaches (IMA)	1,399,594	1,200,422	111,967	96,033
19	Operational risk	2,323,176	2,169,874	185,854	173,589
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,323,176	2,169,874	185,854	173,589
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,229,740	1,299,847	104,282	110,227
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,752,812	2,229,531	140,225	178,362
25	Total (after applying the scaling factor)	52,248,875	52,027,582	4,179,910	4,162,206