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	
		June 30, 2019	March 31, 2019	June 30, 2019	March 31, 2019
1	Credit risk (excluding counterparty credit risk)	35,723,440	35,358,960	3,012,458	2,981,815
2	Of which: standardised approach (SA)	1,004,639	1,003,479	80,371	80,278
3	Of which: internal ratings-based (IRB) approach	32,204,859	31,895,518	2,730,972	2,704,739
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	42,688	42,550	3,415	3,404
	Other assets	2,471,252	2,417,411	197,700	193,392
4	Counterparty credit risk (CCR)	3,485,517	3,195,222	284,050	260,404
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	965,932	871,587	81,840	73,837
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,219,793	2,025,539	177,583	162,043
	Of which: Central Counterparty (CCP)	139,585	148,500	11,166	11,880
	Others	160,205	149,595	13,459	12,643
7	Equity positions in banking book under market-based approach	700,629	632,222	59,413	53,612
8	Equity investments in funds – look-through approach	2,302,352	2,095,088	184,188	167,607
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	4,787	4,806	405	407
	Equity investments in funds – simple approach subject to 400% risk weight	311,715	297,526	26,433	25,230
10	Equity investments in funds – fall-back approach	15,311	15,125	1,224	1,210
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,131,645	1,136,269	90,531	90,901
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	970,815	970,149	77,665	77,611
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	152,270	158,514	12,181	12,681
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	8,559	7,605	684	608
16	Market risk	1,773,955	1,714,611	141,916	137,168
17	Of which: standardised approach (SA)	162,884	143,515	13,030	11,481
18	Of which: internal model approaches (IMA)	1,611,070	1,571,096	128,885	125,687
19	Operational risk	2,839,406	2,840,693	227,152	227,255
20	Of which: Basic Indicator Approach	561,790	561,790	44,943	44,943
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,277,615	2,278,902	182,209	182,312
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,430,200	1,418,413	121,280	120,281
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,777,877	2,087,000	142,230	166,960
25	Total (after applying the scaling factor)	53,641,083	52,910,688	4,291,286	4,232,855