Sumitomo Mitsui Banking Corporation

(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)	34,680,483	34,232,760	2,934,767	2,897,120
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	33,401,853	33,020,697	2,832,477	2,800,155
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,278,630	1,212,062	102,290	96,965
4	Counterparty credit risk (CCR)	2,715,951	2,536,826	221,340	206,744
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	650,115	587,207	55,129	49,795
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,779,707	1,645,484	142,376	131,638
	Of which: Central Counterparty (CCP)	89,568	100,015	7,165	8,001
	Others	196,558	204,117	16,668	17,309
7	Equity positions in banking book under market-based approach	687,708	844,840	58,317	71,642
8	Equity investments in funds – look-through approach	2,291,109	2,085,768	183,288	166,861
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	613	632	52	53
	Equity investments in funds – simple approach subject to 400% risk weight	311,706	297,517	26,432	25,229
10	Equity investments in funds – fall-back approach	—	—	—	—
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,109,879	1,112,245	88,790	88,979
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	963,736	960,799	77,098	76,863
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	146,142	151,446	11,691	12,115
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,235,772	1,234,863	98,861	98,789
17	Of which: standardised approach (SA)	6,764	2,831	541	226
18	Of which: internal model approaches (IMA)	1,229,007	1,232,032	98,320	98,562
19	Operational risk	2,046,192	2,060,777	163,695	164,862
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,046,192	2,060,777	163,695	164,862
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,301,283	1,290,164	110,348	109,405
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,350,241	1,703,411	108,019	136,272
25	Total (after applying the scaling factor)	49,923,932	49,574,518	3,993,914	3,965,961