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	
		September 30, 2019	June 30, 2019	September 30, 2019	June 30, 2019
1	Credit risk (excluding counterparty credit risk)	35,099,533	35,723,440	2,960,768	3,012,458
2	Of which: standardised approach (SA)	965,336	1,004,639	77,226	80,371
3	Of which: internal ratings-based (IRB) approach	31,834,533	32,204,859	2,699,568	2,730,972
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	39,218	42,688	3,137	3,415
	Other assets	2,260,445	2,471,252	180,835	197,700
4	Counterparty credit risk (CCR)	3,749,850	3,485,517	305,651	284,050
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,036,213	965,932	87,802	81,840
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,408,396	2,219,793	192,671	177,583
	Of which: Central Counterparty (CCP)	144,940	139,585	11,595	11,166
	Others	160,299	160,205	13,582	13,459
7	Equity positions in banking book under market-based approach	718,825	700,629	60,956	59,413
8	Equity investments in funds – look-through approach	2,199,348	2,302,352	175,947	184,188
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	2,552	4,787	216	405
	Equity investments in funds – simple approach subject to 400% risk weight	327,382	311,715	27,762	26,433
10	Equity investments in funds – fall-back approach	15,077	15,311	1,206	1,224
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,073,070	1,131,645	85,845	90,531
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	928,234	970,815	74,258	77,665
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	133,156	152,270	10,652	12,181
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	11,679	8,559	934	684
16	Market risk	1,861,763	1,773,955	148,941	141,916
17	Of which: standardised approach (SA)	178,933	162,884	14,314	13,030
18	Of which: internal model approaches (IMA)	1,682,830	1,611,070	134,626	128,885
19	Operational risk	3,018,677	2,839,406	241,494	227,152
20	Of which: Basic Indicator Approach	602,168	561,790	48,173	44,943
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,416,508	2,277,615	193,320	182,209
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,400,409	1,430,200	118,754	121,280
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,132,739	1,777,877	170,619	142,230
25	Total (after applying the scaling factor)	53,727,051	53,641,083	4,298,164	4,291,286