Sumitomo Mitsui Banking Corporation

(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)	34,835,705	34,680,483	2,947,579	2,934,767
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	33,484,005	33,401,853	2,839,443	2,832,477
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,351,700	1,278,630	108,136	102,290
4	Counterparty credit risk (CCR)	2,947,242	2,715,951	240,202	221,340
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	696,883	650,115	59,095	55,129
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,935,285	1,779,707	154,822	142,376
	Of which: Central Counterparty (CCP)	90,452	89,568	7,236	7,165
	Others	224,620	196,558	19,047	16,668
7	Equity positions in banking book under market-based approach	705,291	687,708	59,808	58,317
8	Equity investments in funds – look-through approach	2,189,150	2,291,109	175,132	183,288
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	578	613	49	52
	Equity investments in funds – simple approach subject to 400% risk weight	320,919	311,706	27,214	26,432
10	Equity investments in funds – fall-back approach	—	—	—	—
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,049,210	1,109,879	83,936	88,790
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	921,070	963,736	73,685	77,098
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	128,140	146,142	10,251	11,691
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,303,306	1,235,772	104,264	98,861
17	Of which: standardised approach (SA)	6,202	6,764	496	541
18	Of which: internal model approaches (IMA)	1,297,104	1,229,007	103,768	98,320
19	Operational risk	2,183,543	2,046,192	174,683	163,695
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,183,543	2,046,192	174,683	163,695
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,300,990	1,301,283	110,323	110,348
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,551,504	1,350,241	124,120	108,019
25	Total (after applying the scaling factor)	50,591,441	49,923,932	4,047,315	3,993,914