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	
		December 31, 2019	September 30, 2019	December 31, 2019	September 30, 2019
1	Credit risk (excluding counterparty credit risk)	36,567,583	35,099,533	3,084,439	2,960,768
2	Of which: standardised approach (SA)	979,651	965,336	78,372	77,226
3	Of which: internal ratings-based (IRB) approach	33,131,926	31,834,533	2,809,587	2,699,568
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	35,820	39,218	2,865	3,137
	Other assets	2,420,184	2,260,445	193,614	180,835
4	Counterparty credit risk (CCR)	3,623,489	3,749,850	295,614	305,651
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,011,323	1,036,213	85,701	87,802
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,273,916	2,408,396	181,913	192,671
	Of which: Central Counterparty (CCP)	139,545	144,940	11,163	11,595
	Others	198,703	160,299	16,836	13,582
7	Equity positions in banking book under market-based approach	653,403	718,825	55,408	60,956
8	Equity investments in funds – look-through approach	2,103,323	2,199,348	168,265	175,947
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	2,421	2,552	205	216
	Equity investments in funds – simple approach subject to 400% risk weight	346,059	327,382	29,345	27,762
10	Equity investments in funds – fall-back approach	15,208	15,077	1,216	1,206
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,104,197	1,073,070	88,335	85,845
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	964,338	928,234	77,147	74,258
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	126,716	133,156	10,137	10,652
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	13,142	11,679	1,051	934
16	Market risk	1,613,687	1,861,763	129,095	148,941
17	Of which: standardised approach (SA)	161,267	178,933	12,901	14,314
18	Of which: internal model approaches (IMA)	1,452,420	1,682,830	116,193	134,626
19	Operational risk	3,010,698	3,018,677	240,855	241,494
20	Of which: Basic Indicator Approach	602,168	602,168	48,173	48,173
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,408,529	2,416,508	192,682	193,320
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,429,209	1,400,409	121,196	118,754
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,871,151	2,132,739	229,692	170,619
25	Total (after applying the scaling factor)	55,545,910	53,727,051	4,443,672	4,298,164