Sumitomo Mitsui Banking Corporation

(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)	35,976,466	34,835,705	3,043,556	2,947,579
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	34,466,447	33,484,005	2,922,754	2,839,443
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,510,018	1,351,700	120,801	108,136
4	Counterparty credit risk (CCR)	2,738,452	2,947,242	223,601	240,202
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	692,950	696,883	58,762	59,095
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,713,706	1,935,285	137,096	154,822
	Of which: Central Counterparty (CCP)	81,982	90,452	6,558	7,236
	Others	249,813	224,620	21,184	19,047
7	Equity positions in banking book under market-based approach	639,325	705,291	54,214	59,808
8	Equity investments in funds – look-through approach	2,087,941	2,189,150	167,035	175,132
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	451	578	38	49
	Equity investments in funds – simple approach subject to 400% risk weight	339,458	320,919	28,786	27,214
10	Equity investments in funds – fall-back approach	—	—	—	—
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,075,859	1,049,210	86,068	83,936
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	957,266	921,070	76,581	73,685
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	118,593	128,140	9,487	10,251
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,209,076	1,303,306	96,726	104,264
17	Of which: standardised approach (SA)	8,653	6,202	692	496
18	Of which: internal model approaches (IMA)	1,200,422	1,297,104	96,033	103,768
19	Operational risk	2,169,874	2,183,543	173,589	174,683
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,169,874	2,183,543	173,589	174,683
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,299,847	1,300,990	110,227	110,323
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,229,531	1,551,504	178,362	124,120
25	Total (after applying the scaling factor)	52,027,582	50,591,441	4,162,206	4,047,315