Sumitomo Mitsui Financial Group, Inc. and Subsidiaries

(Millions of yen)

OV1: Overview of RWA

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019
1	Credit risk (excluding counterparty credit risk)	40,936,349	41,531,822	3,442,320	3,491,716
2	Of which: standardised approach (SA)	3,050,149	2,850,048	244,011	228,003
3	Of which: internal ratings-based (IRB) approach	34,877,672	35,243,821	2,957,626	2,988,676
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	46,881	46,965	3,750	3,757
	Other assets	2,961,646	3,390,986	236,931	271,278
4	Counterparty credit risk (CCR)	5,382,967	4,603,891	437,131	373,931
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,495,568	1,257,368	125,330	105,310
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	3,067,315	2,643,352	245,385	211,468
	Of which: Central Counterparty (CCP)	213,245	170,524	17,059	13,641
	Others	606,838	532,646	49,356	43,510
7	Equity positions in banking book under market-based approach	789,942	720,380	66,987	61,088
8	Equity investments in funds – look-through approach	1,766,889	2,118,307	141,351	169,464
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	41,242	39,448	3,310	3,167
	Equity investments in funds – simple approach (subject to 400% risk weight)	375,427	384,642	31,730	32,448
10	Equity investments in funds – fall-back approach	59,012	27,551	4,720	2,204
11	Settlement risk	10	—	0	—
12	Securitisation exposures in banking book	1,153,950	1,104,197	92,316	88,335
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,020,034	964,338	81,602	77,147
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	118,792	126,716	9,503	10,137
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	15,123	13,142	1,209	1,051
16	Market risk	2,509,994	2,420,045	200,799	193,603
17	Of which: standardised approach (SA)	825,580	967,625	66,046	77,410
18	Of which: internal model approaches (IMA)	1,684,414	1,452,420	134,753	116,193
19	Operational risk	3,924,796	3,815,792	313,983	305,263
20	Of which: Basic Indicator Approach	839,490	831,888	67,159	66,551
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,085,305	2,983,904	246,824	238,712
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,279,392	2,324,950	193,271	197,139
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying the scaling factor)	61,599,066	61,479,534	4,927,925	4,918,362