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	
		June 30, 2019	March 31, 2019	June 30, 2019	March 31, 2019
1	Credit risk (excluding counterparty credit risk)	40,390,369	39,966,325	3,395,569	3,360,021
2	Of which: standardised approach (SA)	2,821,359	2,843,844	225,708	227,507
3	Of which: internal ratings-based (IRB) approach	34,237,411	33,898,986	2,903,332	2,874,634
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	53,024	52,206	4,241	4,176
	Other assets	3,278,574	3,171,288	262,285	253,703
4	Counterparty credit risk (CCR)	4,321,388	4,111,505	350,829	333,623
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,202,421	1,094,827	100,672	91,618
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,557,088	2,376,345	204,567	190,107
	Of which: Central Counterparty (CCP)	176,157	177,913	14,092	14,233
	Others	385,720	462,418	31,496	37,664
7	Equity positions in banking book under market-based approach	764,077	699,163	64,793	59,289
8	Equity investments in funds – look-through approach	2,316,666	2,107,834	185,333	168,626
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	45,437	20,577	3,658	1,669
	Equity investments in funds – simple approach (subject to 400% risk weight)	331,373	317,353	28,023	26,834
10	Equity investments in funds – fall-back approach	40,449	41,684	3,235	3,334
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,131,645	1,136,269	90,531	90,901
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	970,815	970,149	77,665	77,611
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	152,270	158,514	12,181	12,681
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	8,559	7,605	684	608
16	Market risk	2,352,419	2,323,156	188,193	185,852
17	Of which: standardised approach (SA)	741,348	752,059	59,307	60,164
18	Of which: internal model approaches (IMA)	1,611,070	1,571,096	128,885	125,687
19	Operational risk	3,585,559	3,617,535	286,844	289,402
20	Of which: Basic Indicator Approach	776,185	776,185	62,094	62,094
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,809,373	2,841,349	224,749	227,307
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,266,287	2,309,872	192,168	195,867
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying the scaling factor)	59,864,761	58,942,791	4,789,180	4,715,423