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	
		September 30, 2019	June 30, 2019	September 30, 2019	June 30, 2019
1	Credit risk (excluding counterparty credit risk)	39,860,351	40,390,369	3,351,284	3,395,569
2	Of which: standardised approach (SA)	2,791,755	2,821,359	223,340	225,708
3	Of which: internal ratings-based (IRB) approach	33,845,124	34,237,411	2,870,066	2,903,332
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	49,933	53,024	3,994	4,241
	Other assets	3,173,538	3,278,574	253,883	262,285
4	Counterparty credit risk (CCR)	4,805,917	4,321,388	390,046	350,829
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,279,508	1,202,421	107,180	100,672
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,765,725	2,557,088	221,258	204,567
	Of which: Central Counterparty (CCP)	181,046	176,157	14,483	14,092
	Others	579,638	385,720	47,124	31,496
7	Equity positions in banking book under market-based approach	783,272	764,077	66,421	64,793
8	Equity investments in funds – look-through approach	2,213,131	2,316,666	177,050	185,333
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	38,472	45,437	3,090	3,658
	Equity investments in funds – simple approach (subject to 400% risk weight)	358,487	331,373	30,267	28,023
10	Equity investments in funds – fall-back approach	28,449	40,449	2,275	3,235
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,073,070	1,131,645	85,845	90,531
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	928,234	970,815	74,258	77,665
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	133,156	152,270	10,652	12,181
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	11,679	8,559	934	684
16	Market risk	2,535,344	2,352,419	202,827	188,193
17	Of which: standardised approach (SA)	852,514	741,348	68,201	59,307
18	Of which: internal model approaches (IMA)	1,682,830	1,611,070	134,626	128,885
19	Operational risk	3,747,389	3,585,559	299,791	286,844
20	Of which: Basic Indicator Approach	831,888	776,185	66,551	62,094
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,915,500	2,809,373	233,240	224,749
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,255,407	2,266,287	191,247	192,168
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying the scaling factor)	60,001,868	59,864,761	4,800,149	4,789,180