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	
		June 30, 2020	March 31, 2020	June 30, 2020	March 31, 2020
1	Credit risk (excluding counterparty credit risk)	37,709,754	36,266,480	3,182,787	3,059,650
2	Of which: standardised approach (SA)	953,810	1,157,276	76,304	92,582
3	Of which: internal ratings-based (IRB) approach	34,584,832	32,985,913	2,932,793	2,797,205
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	37,652	35,451	3,012	2,836
	Other assets	2,133,459	2,087,839	170,676	167,027
4	Counterparty credit risk (CCR)	4,287,226	4,404,773	349,631	358,978
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,190,893	1,223,730	100,909	103,680
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,735,639	2,824,229	218,851	225,938
	Of which: Central Counterparty (CCP)	139,714	180,278	11,177	14,422
	Others	220,978	176,533	18,694	14,937
7	Equity positions in banking book under market-based approach	689,686	735,052	58,485	62,332
8	Equity investments in funds – look-through approach	1,649,732	1,751,561	131,978	140,124
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	2,662	2,397	225	203
	Equity investments in funds – simple approach subject to 400% risk weight	302,715	349,943	25,670	29,675
10	Equity investments in funds – fall-back approach	16,461	15,348	1,316	1,227
11	Settlement risk	1	10	0	0
12	Securitisation exposures in banking book	1,153,444	1,153,950	92,275	92,316
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	1,004,311	1,020,034	80,344	81,602
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	134,547	118,792	10,763	9,503
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	14,585	15,123	1,166	1,209
16	Market risk	1,681,737	1,791,994	134,538	143,359
17	Of which: standardised approach (SA)	141,302	107,579	11,304	8,606
18	Of which: internal model approaches (IMA)	1,540,434	1,684,414	123,234	134,753
19	Operational risk	3,158,925	3,154,969	252,714	252,397
20	Of which: Basic Indicator Approach	607,569	607,569	48,605	48,605
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,551,356	2,547,400	204,108	203,792
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,373,863	1,404,236	116,503	119,079
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	2,995,592	2,711,973	239,647	216,957
25	Total (after applying the scaling factor)	57,322,204	55,953,809	4,585,776	4,476,304