Sumitomo Mitsui Banking Corporation

(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)	37,212,984	35,870,047	3,149,739	3,035,954
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	35,979,330	34,656,287	3,051,047	2,938,853
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,233,653	1,213,760	98,692	97,100
4	Counterparty credit risk (CCR)	3,482,911	3,469,201	283,925	282,527
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	842,642	836,198	71,456	70,909
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,275,729	2,323,788	182,058	185,903
	Of which: Central Counterparty (CCP)	104,505	105,523	8,360	8,441
	Others	260,033	203,690	22,050	17,272
7	Equity positions in banking book under market-based approach	676,927	722,410	57,403	61,260
8	Equity investments in funds – look-through approach	1,639,208	1,740,955	131,136	139,276
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	444	449	37	38
	Equity investments in funds – simple approach subject to 400% risk weight	293,278	337,560	24,870	28,625
10	Equity investments in funds – fall-back approach	972	—	77	—
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,116,481	1,122,238	89,318	89,779
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	995,840	1,013,713	79,667	81,097
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	120,640	108,524	9,651	8,681
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,281,146	1,401,101	102,491	112,088
17	Of which: standardised approach (SA)	6,893	1,507	551	120
18	Of which: internal model approaches (IMA)	1,274,253	1,399,594	101,940	111,967
19	Operational risk	2,306,376	2,323,176	184,510	185,854
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,306,376	2,323,176	184,510	185,854
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,229,619	1,229,740	104,271	104,282
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,828,325	1,752,812	146,266	140,225
25	Total (after applying the scaling factor)	53,425,611	52,248,875	4,274,048	4,179,910