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	
		September 30, 2020	June 30, 2020	September 30, 2020	June 30, 2020
1	Credit risk (excluding counterparty credit risk)	37,359,199	37,709,754	3,153,580	3,182,787
2	Of which: standardised approach (SA)	926,815	953,810	74,145	76,304
3	Of which: internal ratings-based (IRB) approach	34,342,519	34,584,832	2,912,245	2,932,793
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	41,306	37,652	3,304	3,012
	Other assets	2,048,558	2,133,459	163,884	170,676
4	Counterparty credit risk (CCR)	4,270,946	4,287,226	348,365	349,631
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,186,217	1,190,893	100,523	100,909
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,765,815	2,735,639	221,265	218,851
	Of which: Central Counterparty (CCP)	93,687	139,714	7,494	11,177
	Others	225,226	220,978	19,081	18,694
7	Equity positions in banking book under market-based approach	570,996	689,686	48,420	58,485
8	Equity investments in funds – look-through approach	1,634,096	1,649,732	130,727	131,978
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	2,640	2,662	223	225
	Equity investments in funds – simple approach subject to 400% risk weight	364,092	302,715	30,875	25,670
10	Equity investments in funds – fall-back approach	15,459	16,461	1,236	1,316
11	Settlement risk	2	1	0	0
12	Securitisation exposures in banking book	1,166,276	1,153,444	93,302	92,275
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	964,192	1,004,311	77,135	80,344
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	185,506	134,547	14,840	10,763
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	16,577	14,585	1,326	1,166
16	Market risk	1,694,091	1,681,737	135,527	134,538
17	Of which: standardised approach (SA)	154,685	141,302	12,374	11,304
18	Of which: internal model approaches (IMA)	1,539,405	1,540,434	123,152	123,234
19	Operational risk	3,093,138	3,158,925	247,451	252,714
20	Of which: Basic Indicator Approach	622,561	607,569	49,804	48,605
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,470,576	2,551,356	197,646	204,108
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,382,498	1,373,863	117,206	116,503
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	3,050,686	2,995,592	244,054	239,647
25	Total (after applying the scaling factor)	56,887,136	57,322,204	4,550,970	4,585,776