Sumitomo Mitsui Banking Corporation

(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)	37,214,044	37,212,984	3,149,898	3,149,739
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	35,994,769	35,979,330	3,052,356	3,051,047
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,219,275	1,233,653	97,542	98,692
4	Counterparty credit risk (CCR)	3,555,243	3,482,911	289,763	283,925
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	852,043	842,642	72,253	71,456
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,373,992	2,275,729	189,919	182,058
	Of which: Central Counterparty (CCP)	67,895	104,505	5,431	8,360
	Others	261,311	260,033	22,159	22,050
7	Equity positions in banking book under market-based approach	558,740	676,927	47,381	57,403
8	Equity investments in funds – look-through approach	1,614,780	1,639,208	129,182	131,136
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach subject to 250% risk weight	450	444	38	37
	Equity investments in funds – simple approach subject to 400% risk weight	355,385	293,278	30,136	24,870
10	Equity investments in funds – fall-back approach	—	972	—	77
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	1,127,148	1,116,481	90,171	89,318
13	Of which: securitisation IRB approach (SEC-IRBA) or internal assessment approach (IAA)	951,891	995,840	76,151	79,667
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	175,256	120,640	14,020	9,651
15	Of which: securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which: RW 1250% is applied	—	—	—	—
16	Market risk	1,337,765	1,281,146	107,021	102,491
17	Of which: standardised approach (SA)	2,086	6,893	166	551
18	Of which: internal model approaches (IMA)	1,335,678	1,274,253	106,854	101,940
19	Operational risk	2,251,150	2,306,376	180,092	184,510
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,251,150	2,306,376	180,092	184,510
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,229,429	1,229,619	104,255	104,271
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	1,971,544	1,828,325	157,723	146,266
25	Total (after applying the scaling factor)	53,570,810	53,425,611	4,285,664	4,274,048