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	
		June 30, 2020	March 31, 2020	June 30, 2020	March 31, 2020
1	Credit risk (excluding counterparty credit risk)	42,419,518	40,936,349	3,568,915	3,442,320
2	Of which: standardised approach (SA)	2,803,902	3,050,149	224,312	244,011
3	Of which: internal ratings-based (IRB) approach	36,532,022	34,877,672	3,097,915	2,957,626
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	49,277	46,881	3,942	3,750
	Other assets	3,034,316	2,961,646	242,745	236,931
4	Counterparty credit risk (CCR)	5,092,524	5,382,967	413,965	437,131
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,395,199	1,495,568	117,167	125,330
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,968,643	3,067,315	237,491	245,385
	Of which: Central Counterparty (CCP)	170,146	213,245	13,611	17,059
	Others	558,534	606,838	45,694	49,356
7	Equity positions in banking book under market-based approach	756,101	789,942	64,117	66,987
8	Equity investments in funds – look-through approach	1,665,816	1,766,889	133,265	141,351
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	45,322	41,242	3,638	3,310
	Equity investments in funds – simple approach (subject to 400% risk weight)	334,996	375,427	28,269	31,730
10	Equity investments in funds – fall-back approach	38,188	59,012	3,055	4,720
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	2,263,787	2,509,994	181,102	200,799
17	Of which: standardised approach (SA)	723,352	825,580	57,868	66,046
18	Of which: internal model approaches (IMA)	1,540,434	1,684,414	123,234	134,753
19	Operational risk	3,880,470	3,924,796	310,437	313,983
20	Of which: Basic Indicator Approach	839,490	839,490	67,159	67,159
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	3,040,979	3,085,305	243,278	246,824
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,232,214	2,279,392	189,282	193,271
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	139,336	—	11,146	—
25	Total (after applying the scaling factor)	62,493,410	61,599,066	4,999,472	4,927,925