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	
		September 30, 2020	June 30, 2020	September 30, 2020	June 30, 2020
1	Credit risk (excluding counterparty credit risk)	42,068,648	42,419,518	3,539,833	3,568,915
2	Of which: standardised approach (SA)	2,744,761	2,803,902	219,580	224,312
3	Of which: internal ratings-based (IRB) approach	36,321,266	36,532,022	3,080,043	3,097,915
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	53,004	49,277	4,240	3,942
	Other assets	2,949,616	3,034,316	235,969	242,745
4	Counterparty credit risk (CCR)	5,177,589	5,092,524	420,797	413,965
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	1,383,633	1,395,199	116,228	117,167
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	2,988,265	2,968,643	239,061	237,491
	Of which: Central Counterparty (CCP)	122,679	170,146	9,814	13,611
	Others	683,011	558,534	55,693	45,694
7	Equity positions in banking book under market-based approach	657,215	756,101	55,731	64,117
8	Equity investments in funds – look-through approach	1,651,663	1,665,816	132,133	133,265
9	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	36,419	45,322	2,926	3,638
	Equity investments in funds – simple approach (subject to 400% risk weight)	411,569	334,996	34,693	28,269
10	Equity investments in funds – fall-back approach	64,888	38,188	5,191	3,055
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	2,441,428	2,263,787	195,314	181,102
17	Of which: standardised approach (SA)	902,023	723,352	72,161	57,868
18	Of which: internal model approaches (IMA)	1,539,405	1,540,434	123,152	123,234
19	Operational risk	3,804,177	3,880,470	304,334	310,437
20	Of which: Basic Indicator Approach	863,199	839,490	69,055	67,159
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,940,978	3,040,979	235,278	243,278
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,256,233	2,232,214	191,286	189,282
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	184,855	139,336	14,788	11,146
25	Total (after applying the scaling factor)	62,379,156	62,493,410	4,990,332	4,999,472