

Disclosure of Quantitative Information about Liquidity Coverage Ratio

Sumitomo Mitsui Banking Corporation (Consolidated)

(In million yen, %, the number of data)

Item		Current Quarter (From 2020/01/01 To 2020/03/31)		Prior Quarter (From 2019/10/1 To 2019/12/31)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	63,857,207		64,495,445	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	51,569,057	4,043,605	50,794,060	3,989,544
3	of which, Stable deposits	15,941,139	480,193	15,605,762	470,103
4	of which, Less stable deposits	35,627,918	3,563,412	35,188,298	3,519,441
5	Cash outflows related to unsecured wholesale funding	67,378,301	33,595,357	66,460,732	32,969,328
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	62,517,563	28,734,620	61,709,391	28,217,987
8	of which, Debt securities	4,860,738	4,860,738	4,751,341	4,751,341
9	Cash outflows related to secured funding, etc.		209,707		192,472
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,385,085	7,838,434	24,248,308	7,676,828
11	of which, Cash outflows related to derivative transactions, etc.	1,471,642	1,471,642	1,519,563	1,519,563
12	of which, Cash outflows related to funding programs	428,946	428,946	254,594	254,594
13	of which, Cash outflows related to credit and liquidity facilities	22,484,498	5,937,846	22,474,151	5,902,672
14	Cash outflows related to contractual funding obligations, etc.	7,847,102	5,888,911	7,216,805	5,514,918
15	Cash outflows related to contingencies	65,118,323	1,249,957	67,347,605	1,334,815
16	Total cash outflows		52,825,972		51,677,905
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	3,202,109	123,786	2,458,964	71,434
18	Cash inflows related to collection of loans, etc.	3,251,582	2,369,650	2,620,401	1,839,301
19	Other cash inflows	2,119,675	1,048,771	2,122,165	970,240
20	Total cash inflows	8,573,366	3,542,207	7,201,531	2,880,975
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		63,857,207		64,495,445
22	Net cash outflows		49,283,765		48,796,930
23	Consolidated liquidity coverage ratio (LCR)		129.5%		132.1%
24	The number of data used to calculate the average value		58		62