

Disclosure of Quantitative Information about Liquidity Coverage Ratio

Sumitomo Mitsui Banking Corporation (Consolidated)

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

Item		Current Quarter (From 2020/04/01 To 2020/06/30)		Prior Quarter (From 2020/1/1 To 2020/3/31)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	63,387,073		63,857,207	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	52,255,593	4,097,446	51,569,057	4,043,605
3	of which, Stable deposits	16,153,970	486,667	15,941,139	480,193
4	of which, Less stable deposits	36,101,623	3,610,779	35,627,918	3,563,412
5	Cash outflows related to unsecured wholesale funding	73,785,076	36,440,131	67,378,301	33,595,357
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	69,369,978	32,025,033	62,517,563	28,734,620
8	of which, Debt securities	4,415,098	4,415,098	4,860,738	4,860,738
9	Cash outflows related to secured funding, etc.		262,313		209,707
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	24,484,993	8,014,359	24,385,085	7,838,434
11	of which, Cash outflows related to derivative transactions, etc.	1,409,901	1,409,901	1,471,642	1,471,642
12	of which, Cash outflows related to funding programs	373,536	373,536	428,946	428,946
13	of which, Cash outflows related to credit and liquidity facilities	22,701,556	6,230,922	22,484,498	5,937,846
14	Cash outflows related to contractual funding obligations, etc.	7,499,350	5,365,348	7,847,102	5,888,911
15	Cash outflows related to contingencies	68,594,247	1,166,126	65,118,323	1,249,957
16	Total cash outflows		55,345,723		52,825,972
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	3,298,584	29,669	3,202,109	123,786
18	Cash inflows related to collection of loans, etc.	7,351,982	4,923,953	3,251,582	2,369,650
19	Other cash inflows	2,352,571	916,507	2,119,675	1,048,771
20	Total cash inflows	13,003,137	5,870,129	8,573,366	3,542,207
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		63,387,073		63,857,207
22	Net cash outflows		49,475,594		49,283,765
23	Consolidated liquidity coverage ratio (LCR)		128.1%		129.5%
24	The number of data used to calculate the average value	61		58	

Note : Due date collection of loans by uncommitted term facility is subject to "Cash inflows related to collection of loans, etc." from April 30, 2020.