

Disclosure of Quantitative Information about Liquidity Coverage Ratio

Sumitomo Mitsui Banking Corporation (Non-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)	58,796,093		58,994,905	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	49,573,947	3,860,904	48,883,010	3,806,306
3	of which, Stable deposits	15,672,962	470,189	15,465,940	463,978
4	of which, Less stable deposits	33,900,985	3,390,715	33,417,070	3,342,327
5	Cash outflows related to unsecured wholesale funding	70,681,070	35,090,028	64,434,658	32,356,463
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	66,194,084	30,603,042	59,480,908	27,402,712
8	of which, Debt securities	4,486,986	4,486,986	4,953,750	4,953,750
9	Cash outflows related to secured funding, etc.		260,495		202,346
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	22,236,014	6,803,164	21,927,960	6,634,858
11	of which, Cash outflows related to derivative transactions, etc.	338,090	338,090	426,396	426,396
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	21,524,389	6,091,539	21,072,618	5,779,516
14	Cash outflows related to contractual funding obligations, etc.	6,985,910	3,472,725	6,795,280	3,659,963
15	Cash outflows related to contingencies	70,729,196	1,140,768	67,014,239	1,222,015
16	Total cash outflows		50,628,084		47,881,950
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	2,069,449	27,946	1,710,217	124,083
18	Cash inflows related to collection of loans, etc.	7,943,340	5,733,082	4,101,004	3,330,475
19	Other cash inflows	1,753,653	571,840	1,535,830	829,475
20	Total cash inflows	11,766,441	6,332,868	7,347,051	4,284,033
Non-Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		58,796,093		58,994,905
22	Net cash outflows		44,295,216		43,597,917
23	Non-consolidated liquidity coverage ratio (LCR)		132.7%		135.3%
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.