

Disclosure of Quantitative Information about Liquidity Coverage Ratio

Sumitomo Mitsui Banking Corporation (Consolidated)

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

Item		Current Quarter (From 2020/07/01 To 2020/09/30)		Prior Quarter (From 2020/04/01 To 2020/06/30)	
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	67,555,420		63,387,073	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	54,279,388	4,227,600	52,255,593	4,097,446
3	of which, Stable deposits	17,189,751	517,988	16,153,970	486,667
4	of which, Less stable deposits	37,089,637	3,709,612	36,101,623	3,610,779
5	Cash outflows related to unsecured wholesale funding	73,442,449	35,956,634	73,785,076	36,440,131
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	69,322,621	31,836,806	69,369,978	32,025,033
8	of which, Debt securities	4,119,828	4,119,828	4,415,098	4,415,098
9	Cash outflows related to secured funding, etc.			299,713	262,313
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	27,677,528	8,811,247	24,484,993	8,014,359
11	of which, Cash outflows related to derivative transactions, etc.	1,416,462	1,416,462	1,409,901	1,409,901
12	of which, Cash outflows related to funding programs	405,605	405,605	373,536	373,536
13	of which, Cash outflows related to credit and liquidity facilities	25,855,461	6,989,180	22,701,556	6,230,922
14	Cash outflows related to contractual funding obligations, etc.	7,031,154	4,952,246	7,499,350	5,365,348
15	Cash outflows related to contingencies	72,679,396	1,239,621	68,594,247	1,166,126
16	Total cash outflows			55,487,061	55,345,723
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	2,105,297	74,038	3,298,584	29,669
18	Cash inflows related to collection of loans, etc.	9,785,313	6,479,829	7,351,982	4,923,953
19	Other cash inflows	2,960,035	1,028,638	2,352,571	916,507
20	Total cash inflows	14,850,644	7,582,505	13,003,137	5,870,129
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	67,555,420		63,387,073	
22	Net cash outflows	47,904,556		49,475,594	
23	Consolidated liquidity coverage ratio (LCR)	141.0%		128.1%	
24	The number of data used to calculate the average value	61		61	

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.