

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 2020/07/01 To 2020/09/30)		Prior Quarter (From 2020/04/01 To 2020/06/30)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	62,584,054		58,796,093	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	51,532,713	3,986,246	49,573,947	3,860,904
3	of which, Stable deposits	16,681,046	500,431	15,672,962	470,189
4	of which, Less stable deposits	34,851,666	3,485,815	33,900,985	3,390,715
5	Cash outflows related to unsecured wholesale funding	70,169,339	34,414,145	70,681,070	35,090,028
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	66,003,409	30,248,216	66,194,084	30,603,042
8	of which, Debt securities	4,165,929	4,165,929	4,486,986	4,486,986
9	Cash outflows related to secured funding, etc.		298,094		260,495
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	25,230,714	7,527,678	22,236,014	6,803,164
11	of which, Cash outflows related to derivative transactions, etc.	298,628	298,628	338,090	338,090
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	24,526,482	6,823,445	21,524,389	6,091,539
14	Cash outflows related to contractual funding obligations, etc.	6,447,867	3,006,216	6,985,910	3,472,725
15	Cash outflows related to contingencies	74,852,199	1,223,087	70,729,196	1,140,768
16	Total cash outflows		50,455,466		50,628,084
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	861,789	65,348	2,069,449	27,946
18	Cash inflows related to collection of loans, etc.	10,058,180	7,045,591	7,943,340	5,733,082
19	Other cash inflows	2,302,755	687,308	1,753,653	571,840
20	Total cash inflows	13,222,724	7,798,247	11,766,441	6,332,868
Non-Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		62,584,054		58,796,093
22	Net cash outflows		42,657,219		44,295,216
23	Non-consolidated liquidity coverage ratio (LCR)		146.7%		132.7%
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.